



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

QUARTERLY STATEMENT

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

Western-Southern Life Assurance Company

NAIC Group Code 0836 0836 NAIC Company Code 92622 Employer's ID Number 31-1000236  
(Current) (Prior)

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

Country of Domicile United States of America

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

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

Statutory Home Office 400 Broadway Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway  
(Street and Number)  
Cincinnati, OH, US 45202 513-629-1800  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway  
(Street and Number)  
Cincinnati, OH, US 45202 513-629-1800  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board,  
President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:

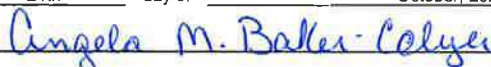
County of Hamilton

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

  
John Finn Barrett  
Chairman of Board, President & CEO

  
Donald Joseph Wuebling  
Secretary and Counsel

  
Wade Matthew Fugate  
VP and Controller

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

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 22,813,758,879         |                         | 22,813,758,879                            | 21,303,198,211                                        |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  | 30,247,680             |                         | 30,247,680                                | 32,192,443                                            |
| 2.2 Common stocks .....                                                                                                                                     | 1,472,598,758          | 234,330,752             | 1,238,268,006                             | 1,184,814,780                                         |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       | 5,458,516,970          |                         | 5,458,516,970                             | 4,839,834,377                                         |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         | 0                                         | 0                                                     |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                |                        |                         | 0                                         | 0                                                     |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         | 0                                         | 0                                                     |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         | 0                                         | 0                                                     |
| 5. Cash (\$ .....100,443,955 ), cash equivalents<br>(\$ .....197,573,924 ) and short-term<br>investments (\$ .....29,916,820 ) .....                        | 327,934,699            |                         | 327,934,699                               | 345,190,575                                           |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  | 21,136,229             |                         | 21,136,229                                | 22,437,694                                            |
| 7. Derivatives .....                                                                                                                                        | 25,506,411             |                         | 25,506,411                                | 5,028,591                                             |
| 8. Other invested assets .....                                                                                                                              | 695,729,766            | 4,760,000               | 690,969,766                               | 535,699,443                                           |
| 9. Receivables for securities .....                                                                                                                         | 16,080,886             | 2,960,892               | 13,119,994                                | 13,486,756                                            |
| 10. Securities lending reinvested collateral assets .....                                                                                                   | 0                      |                         | 0                                         | 63,603,212                                            |
| 11. Aggregate write-ins for invested assets .....                                                                                                           | 1,066,667              | 0                       | 1,066,667                                 | 1,774,102                                             |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 30,862,576,945         | 242,051,644             | 30,620,525,301                            | 28,347,260,184                                        |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         | 0                                         | 0                                                     |
| 14. Investment income due and accrued .....                                                                                                                 | 250,564,046            | 14,360,544              | 236,203,502                               | 200,052,447                                           |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 659,636                |                         | 659,636                                   | 1,506,981                                             |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 15,732,034             |                         | 15,732,034                                | 17,636,258                                            |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....                                               |                        |                         | 0                                         | 0                                                     |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 4,123,637              |                         | 4,123,637                                 | 3,617,741                                             |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         | 0                                         | 0                                                     |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             |                        |                         | 0                                         | 0                                                     |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         | 0                                         | 0                                                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                           |                        |                         | 0                                         | 0                                                     |
| 18.2 Net deferred tax asset .....                                                                                                                           | 277,241,977            |                         | 277,241,977                               | 265,225,401                                           |
| 19. Guaranty funds receivable or on deposit .....                                                                                                           | 771,624                |                         | 771,624                                   | 771,624                                               |
| 20. Electronic data processing equipment and software .....                                                                                                 |                        |                         | 0                                         | 0                                                     |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                     |                        |                         | 0                                         | 0                                                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         | 0                                         | 0                                                     |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              | 1,867,463              |                         | 1,867,463                                 | 3,944,075                                             |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                              |                        |                         | 0                                         | 0                                                     |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 35,426,154             | 0                       | 35,426,154                                | 30,942,285                                            |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 31,448,963,516         | 256,412,188             | 31,192,551,328                            | 28,870,956,996                                        |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        | 2,485,051,890          |                         | 2,485,051,890                             | 2,067,455,183                                         |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 33,934,015,406         | 256,412,188             | 33,677,603,218                            | 30,938,412,179                                        |
| DETAILS OF WRITE-INS                                                                                                                                        |                        |                         |                                           |                                                       |
| 1101. Receivables for collateral on derivatives and bank loan revolver .....                                                                                | 1,066,667              |                         | 1,066,667                                 | 1,774,102                                             |
| 1102. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                             | 1,066,667              | 0                       | 1,066,667                                 | 1,774,102                                             |
| 2501. Admitted Disallowed IMR .....                                                                                                                         | 20,105,990             |                         | 20,105,990                                | 17,267,021                                            |
| 2502. CSV of company owned life insurance .....                                                                                                             | 15,320,164             |                         | 15,320,164                                | 13,675,264                                            |
| 2503. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 35,426,154             | 0                       | 35,426,154                                | 30,942,285                                            |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ .....25,374,340,070 less \$ ..... included in Line 6.3<br>(including \$ ..... Modco Reserve) .....                                                                                     | 25,374,340,070                 | 23,579,949,449                 |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                   |                                | 0                              |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....                                                                                                                                                   | 2,355,162,673                  | 2,092,584,460                  |
| 4. Contract claims:                                                                                                                                                                                                               |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                    | 17,712,546                     | 18,122,486                     |
| 4.2 Accident and health .....                                                                                                                                                                                                     |                                | 0                              |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due<br>and unpaid .....                                                                                                                              |                                | 0                              |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                              |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>Modco) .....                                                                                                                   |                                |                                |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) ....                                                                                                                           |                                |                                |
| 6.3 Coupons and similar benefits (including \$ ..... Modco) .....                                                                                                                                                                 |                                |                                |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....                                                                                                                                          |                                |                                |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less<br>\$ ..... discount; including \$ ..... accident and health premiums .....                                            | 596,452                        | 184,644                        |
| 9. Contract liabilities not included elsewhere:                                                                                                                                                                                   |                                |                                |
| 9.1 Surrender values on canceled contracts .....                                                                                                                                                                                  |                                |                                |
| 9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health<br>experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... 4,376,723<br>ceded .....                                                                                                                        | 4,376,723                      | 3,972,654                      |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                            |                                | 0                              |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 900,835 , accident and health<br>\$ ..... and deposit-type contract funds \$ ..... .....                                                             | 900,835                        | 1,393,082                      |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                       |                                |                                |
| 12. General expenses due or accrued .....                                                                                                                                                                                         | 4,000                          | 11,391,580                     |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... 14,398,249 accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                               | 11,344,096                     | 9,417,138                      |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                                 | 4,404,996                      | 3,940,383                      |
| 15.1 Current federal and foreign income taxes, including \$ ..... (77,493) on realized capital gains (losses) .....                                                                                                               | 24,651,444                     | 38,198,249                     |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                             |                                |                                |
| 16. Unearned investment income .....                                                                                                                                                                                              | 538,122                        | 514,768                        |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....                                                                                                                                                    | 246,277                        |                                |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....                                                                                                                                            |                                |                                |
| 19. Remittances and items not allocated .....                                                                                                                                                                                     | 26,262,901                     | 65,783,357                     |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                                                                                  |                                |                                |
| 21. Liability for benefits for employees and agents if not included above .....                                                                                                                                                   |                                |                                |
| 22. Borrowed money \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                   |                                |                                |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                           |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                    |                                |                                |
| 24.01 Asset valuation reserve .....                                                                                                                                                                                               | 587,448,712                    | 506,502,173                    |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....                                                                                                                                                       |                                | 0                              |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....                                                                                                                          |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                        | 23,593,733                     | 33,888,359                     |
| 24.05 Drafts outstanding .....                                                                                                                                                                                                    |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....                                                                                                                                                                      |                                |                                |
| 24.07 Funds held under coinsurance .....                                                                                                                                                                                          |                                |                                |
| 24.08 Derivatives .....                                                                                                                                                                                                           | 272,250                        | 3,834,108                      |
| 24.09 Payable for securities .....                                                                                                                                                                                                | 68,082,362                     | 8,102,638                      |
| 24.10 Payable for securities lending .....                                                                                                                                                                                        | 581,843,374                    | 542,556,944                    |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                  |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                     | 34,232,240                     | 10,457,120                     |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                  | 29,116,013,806                 | 26,930,793,592                 |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                        | 2,485,051,890                  | 2,067,455,183                  |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                     | 31,601,065,696                 | 28,998,248,775                 |
| 29. Common capital stock .....                                                                                                                                                                                                    | 2,500,000                      | 2,500,000                      |
| 30. Preferred capital stock .....                                                                                                                                                                                                 |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....                                                                                                                                                                | 0                              | 0                              |
| 32. Surplus notes .....                                                                                                                                                                                                           |                                |                                |
| 33. Gross paid in and contributed surplus .....                                                                                                                                                                                   | 1,672,408,064                  | 1,672,408,064                  |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                           | 20,105,990                     | 17,267,021                     |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                              | 381,523,468                    | 247,988,319                    |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                 |                                |                                |
| 36.1 ..... shares common (value included in Line 29 \$ ..... ) .....                                                                                                                                                              |                                |                                |
| 36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....                                                                                                                                                           |                                |                                |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....                                                                                                                             | 2,074,037,522                  | 1,937,663,404                  |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                           | 2,076,537,522                  | 1,940,163,404                  |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)                                                                                                                                                                           | 33,677,603,218                 | 30,938,412,179                 |
| DETAILS OF WRITE-INS                                                                                                                                                                                                              |                                |                                |
| 2501. Payable for Collateral on Derivatives .....                                                                                                                                                                                 | 24,899,055                     | 2,660,000                      |
| 2502. Deferred fee income .....                                                                                                                                                                                                   | 3,898,020                      | 2,083,935                      |
| 2503. Uncashed drafts and checks pending escheatment to the state .....                                                                                                                                                           | 3,667,200                      | 3,106,097                      |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                         | 1,767,965                      | 2,607,088                      |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                   | 34,232,240                     | 10,457,120                     |
| 3101. ....                                                                                                                                                                                                                        |                                |                                |
| 3102. ....                                                                                                                                                                                                                        |                                |                                |
| 3103. ....                                                                                                                                                                                                                        |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....                                                                                                                                                         | 0                              | 0                              |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)                                                                                                                                                                   | 0                              | 0                              |
| 3401. Admitted Disallowed IMR .....                                                                                                                                                                                               | 20,105,990                     | 17,267,021                     |
| 3402. ....                                                                                                                                                                                                                        |                                |                                |
| 3403. ....                                                                                                                                                                                                                        |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....                                                                                                                                                         | 0                              | 0                              |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)                                                                                                                                                                   | 20,105,990                     | 17,267,021                     |

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                                      | 1                       | 2                     | 3                               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|-----------------------|---------------------------------|
|                                                                                                                                                                                                                      | Current Year<br>To Date | Prior Year<br>To Date | Prior Year Ended<br>December 31 |
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                                              | 3,963,558,438           | 4,479,814,779         | 7,007,772,686                   |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                          | 1,812,352               | 500,818               | 196,334                         |
| 3. Net investment income .....                                                                                                                                                                                       | 1,147,991,719           | 875,366,038           | 1,245,746,754                   |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                                          | (8,329,699)             | (5,308,364)           | (6,567,455)                     |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                             |                         |                       | 0                               |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                                                     |                         |                       | 0                               |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                                    |                         |                       | 0                               |
| 8. Miscellaneous Income:                                                                                                                                                                                             |                         |                       |                                 |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts.....                                                                                    | 1,705,784               | 643,616               | 854,563                         |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                                |                         | 943                   | 1,319                           |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                               | 1,775,955               | 893,015               | 1,992,220                       |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                                     | 5,108,514,549           | 5,351,910,845         | 8,249,996,421                   |
| 10. Death benefits .....                                                                                                                                                                                             | 96,788,628              | 95,464,948            | 124,137,824                     |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                           | 1,589,265               | 1,714,634             | 2,504,030                       |
| 12. Annuity benefits .....                                                                                                                                                                                           | 517,735,967             | 440,004,752           | 589,551,362                     |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                                       | 1,167,692               | 1,269,818             | 1,669,230                       |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                            |                         |                       | 0                               |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                                      | 1,853,044,569           | 1,456,547,311         | 2,276,959,649                   |
| 16. Group conversions .....                                                                                                                                                                                          |                         |                       | 0                               |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                                        | 68,585,623              | 60,007,637            | 84,693,087                      |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                                | 2,084,040               | 2,175,704             | 2,798,060                       |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                                  | 1,794,390,621           | 2,577,898,017         | 4,183,815,509                   |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                                    | 4,335,386,405           | 4,635,082,821         | 7,266,128,751                   |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                                 | 95,135,112              | 94,388,752            | 152,989,856                     |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                                  |                         |                       | 0                               |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                                                          | 93,261,948              | 80,755,522            | 134,941,455                     |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                                         | 16,932,834              | 17,105,104            | 22,343,959                      |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                                   | 2,495,128               | (433,248)             | 172,727                         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                            | 319,838,617             | 389,360,130           | 570,569,741                     |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                         | 19,015,346              | 20,968,096            | 31,472,495                      |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                                    | 4,882,065,390           | 5,237,227,177         | 8,178,618,984                   |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                              | 226,449,159             | 114,683,668           | 71,377,437                      |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                                          |                         |                       | 0                               |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....                                                                   | 226,449,159             | 114,683,668           | 71,377,437                      |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                                 | 72,119,445              | 73,914,305            | 112,755,516                     |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                            | 154,329,714             | 40,769,363            | (41,378,079)                    |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ ..... 17,705,619 (excluding taxes of \$ ..... (2,968,886)<br>transferred to the IMR) ..... | 65,629,711              | 2,846,072             | (21,226,640)                    |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                          | 219,959,425             | 43,615,435            | (62,604,719)                    |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                                          |                         |                       |                                 |
| 36. Capital and surplus, December 31, prior year .....                                                                                                                                                               | 1,940,163,404           | 1,777,222,781         | 1,777,222,781                   |
| 37. Net income (Line 35) .....                                                                                                                                                                                       | 219,959,425             | 43,615,435            | (62,604,719)                    |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... 29,774,065                                                                                                                    | 147,174,337             | 32,032,573            | 128,280,406                     |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                              |                         |                       |                                 |
| 40. Change in net deferred income tax .....                                                                                                                                                                          | 29,788,493              | 51,858,863            | 112,298,483                     |
| 41. Change in nonadmitted assets .....                                                                                                                                                                               | (24,601,598)            | (46,593,429)          | (197,782)                       |
| 42. Change in liability for reinsurance in unauthorized and certified companies .....                                                                                                                                |                         |                       |                                 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....                                                                                                                          |                         | (1,286,945)           | (1,286,945)                     |
| 44. Change in asset valuation reserve .....                                                                                                                                                                          | (80,946,539)            | (70,723,911)          | (138,548,820)                   |
| 45. Change in treasury stock .....                                                                                                                                                                                   |                         |                       | 0                               |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....                                                                                                                                    |                         |                       |                                 |
| 47. Other changes in surplus in Separate Accounts Statement .....                                                                                                                                                    |                         |                       |                                 |
| 48. Change in surplus notes .....                                                                                                                                                                                    |                         |                       |                                 |
| 49. Cumulative effect of changes in accounting principles .....                                                                                                                                                      |                         |                       |                                 |
| 50. Capital changes:                                                                                                                                                                                                 |                         |                       |                                 |
| 50.1 Paid in .....                                                                                                                                                                                                   |                         |                       |                                 |
| 50.2 Transferred from surplus (Stock Dividend) .....                                                                                                                                                                 |                         |                       |                                 |
| 50.3 Transferred to surplus .....                                                                                                                                                                                    |                         |                       |                                 |
| 51. Surplus adjustment:                                                                                                                                                                                              |                         |                       |                                 |
| 51.1 Paid in .....                                                                                                                                                                                                   |                         | 0                     | 275,000,000                     |
| 51.2 Transferred to capital (Stock Dividend) .....                                                                                                                                                                   |                         |                       |                                 |
| 51.3 Transferred from capital .....                                                                                                                                                                                  |                         |                       |                                 |
| 51.4 Change in surplus as a result of reinsurance .....                                                                                                                                                              |                         |                       |                                 |
| 52. Dividends to stockholders .....                                                                                                                                                                                  | (155,000,000)           | (150,000,000)         | (150,000,000)                   |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                                        | 0                       | 0                     | 0                               |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                                       | 136,374,118             | (141,097,414)         | 162,940,623                     |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                                  | 2,076,537,522           | 1,636,125,367         | 1,940,163,404                   |
| DETAILS OF WRITE-INS                                                                                                                                                                                                 |                         |                       |                                 |
| 08.301. Company Owned Life Insurance .....                                                                                                                                                                           | 1,644,900               | 808,529               | 1,872,935                       |
| 08.302. Miscellaneous Income .....                                                                                                                                                                                   | 131,055                 | 84,486                | 119,285                         |
| 08.303. ....                                                                                                                                                                                                         |                         |                       |                                 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....                                                                                                                                         | 0                       | 0                     | 0                               |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                                                      | 1,775,955               | 893,015               | 1,992,220                       |
| 2701. Securities Lending Interest Expense .....                                                                                                                                                                      | 17,474,369              | 19,473,992            | 26,951,175                      |
| 2702. Pension Expense .....                                                                                                                                                                                          | 1,538,746               | 1,492,386             | 1,989,849                       |
| 2703. Miscellaneous Expense .....                                                                                                                                                                                    | 2,231                   | 1,718                 | 1,718                           |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                                            | 0                       | 0                     | 2,529,753                       |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....                                                                                                                                                | 19,015,346              | 20,968,096            | 31,472,495                      |
| 5301. ....                                                                                                                                                                                                           |                         |                       |                                 |
| 5302. ....                                                                                                                                                                                                           |                         |                       |                                 |
| 5303. ....                                                                                                                                                                                                           |                         |                       |                                 |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....                                                                                                                                            | 0                       | 0                     | 0                               |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....                                                                                                                                                | 0                       | 0                     | 0                               |

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 3,966,033,994                | 4,481,913,097              | 7,009,479,639                        |
| 2. Net investment income .....                                                                                              | 1,103,035,751                | 856,319,412                | 1,201,965,204                        |
| 3. Miscellaneous income .....                                                                                               | 1,836,839                    | 729,045                    | 975,167                              |
| 4. Total (Lines 1 to 3) .....                                                                                               | 5,070,906,584                | 5,338,961,554              | 8,212,420,010                        |
| 5. Benefit and loss related payments .....                                                                                  | 2,541,502,506                | 2,064,357,456              | 3,087,131,695                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | 317,911,659                  | 380,986,387                | 552,630,306                          |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 235,792,823                  | 215,340,186                | 329,485,113                          |
| 8. Dividends paid to policyholders .....                                                                                    | 0                            | 0                          | 0                                    |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... 13,545,995    tax on capital<br>gains (losses) .....   | 100,369,401                  | 50,676,285                 | 75,084,816                           |
| 10. Total (Lines 5 through 9) .....                                                                                         | 3,195,576,389                | 2,711,360,314              | 4,044,331,930                        |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 1,875,330,195                | 2,627,601,240              | 4,168,088,080                        |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 3,441,776,118                | 2,101,544,390              | 2,647,335,247                        |
| 12.2 Stocks .....                                                                                                           | 243,263,245                  | 60,665,069                 | 77,691,622                           |
| 12.3 Mortgage loans .....                                                                                                   | 292,517,084                  | 135,336,632                | 250,298,438                          |
| 12.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....                                                                                            | 30,897,716                   | 15,030,182                 | 20,217,029                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | (13,552)                     | 1,090,225                  | 1,087,746                            |
| 12.7 Miscellaneous proceeds .....                                                                                           | 124,290,371                  | 172,491,970                | 4,150,923                            |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 4,132,730,982                | 2,486,158,468              | 3,000,781,005                        |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 4,914,629,562                | 4,664,161,466              | 6,248,001,410                        |
| 13.2 Stocks .....                                                                                                           | 157,250,829                  | 130,684,658                | 149,573,832                          |
| 13.3 Mortgage loans .....                                                                                                   | 909,436,931                  | 775,254,565                | 1,330,214,924                        |
| 13.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....                                                                                            | 165,233,509                  | 50,337,070                 | 63,588,258                           |
| 13.6 Miscellaneous applications .....                                                                                       | 817,669                      | 5,363,837                  | 21,729,594                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 6,147,368,500                | 5,625,801,596              | 7,813,108,018                        |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                    | (1,301,465)                  | (803,953)                  | (912,201)                            |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | (2,013,336,053)              | (3,138,839,175)            | (4,811,414,812)                      |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 | 0                            | 0                          | 225,000,000                          |
| 16.3 Borrowed funds .....                                                                                                   | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | 262,578,213                  | 220,189,566                | 284,650,395                          |
| 16.5 Dividends to stockholders .....                                                                                        | 155,000,000                  | 150,000,000                | 150,000,000                          |
| 16.6 Other cash provided (applied) .....                                                                                    | 13,171,769                   | 69,634,853                 | 105,536,860                          |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 120,749,982                  | 139,824,419                | 465,187,255                          |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | (17,255,876)                 | (371,413,516)              | (178,139,477)                        |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 345,190,575                  | 523,330,053                | 523,330,053                          |
| 19.2 End of period (Line 18 plus Line 19.1)                                                                                 | 327,934,699                  | 151,916,537                | 345,190,575                          |

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

|                                                                                                                         |  |  |            |
|-------------------------------------------------------------------------------------------------------------------------|--|--|------------|
| 20.0001. Capital Contribution from The Western and Southern Life Insurance Company in the form of<br>Common Stock ..... |  |  | 50,000,000 |
|-------------------------------------------------------------------------------------------------------------------------|--|--|------------|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS |                              |                            |                                      |
|--------------------------------------------|------------------------------|----------------------------|--------------------------------------|
|                                            | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Individual life .....                   | 170,849,332                  | 160,151,523                | 215,726,779                          |
| 2. Group life .....                        | 124,825,538                  | 0                          | 0                                    |
| 3. Individual annuities .....              | 3,487,713,654                | 3,923,267,359              | 6,177,156,817                        |
| 4. Group annuities .....                   | 206,485,207                  | 421,268,113                | 648,219,135                          |
| 5. Accident & health .....                 | 0                            | 0                          | 0                                    |
| 6. Fraternal .....                         | 0                            |                            | 0                                    |
| 7. Other lines of business .....           | 0                            | 0                          | 0                                    |
| 8. Subtotal (Lines 1 through 7) .....      | 3,989,873,731                | 4,504,686,995              | 7,041,102,731                        |
| 9. Deposit-type contracts .....            | 10,920,633,386               | 8,112,720,781              | 11,091,360,289                       |
| 10. Total (Lines 8 and 9)                  | 14,910,507,117               | 12,617,407,776             | 18,132,463,020                       |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners’ (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company’s net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

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

|                                                                  | SSAP # | F/S<br>Page | F/S<br>Line # | 2024                 | 2023                 |
|------------------------------------------------------------------|--------|-------------|---------------|----------------------|----------------------|
| NET INCOME                                                       |        |             |               |                      |                      |
| (1) State basis (Page 4, Line 35, Columns 1 & 2)                 | xxx    | xxx         | xxx           | 219,959,425          | (62,604,719)         |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP |        |             |               | —                    | —                    |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP  |        |             |               | —                    | —                    |
| (4) NAIC SAP (1-2-3=4)                                           | xxx    | xxx         | xxx           | <u>219,959,425</u>   | <u>(62,604,719)</u>  |
| SURPLUS                                                          |        |             |               |                      |                      |
| (5) State basis (Page 3, Line 38, Columns 1 & 2)                 | xxx    | xxx         | xxx           | 2,076,537,522        | 1,940,163,404        |
| (6) State Prescribed Practices that increase/(decrease) NAIC SAP |        |             |               | —                    | —                    |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP  |        |             |               | —                    | —                    |
| (8) NAIC SAP (5-6-7=8)                                           | xxx    | xxx         | xxx           | <u>2,076,537,522</u> | <u>1,940,163,404</u> |

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

No Change.

C. Accounting Policy

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2024.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 2024, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

- (3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended September 30, 2024, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

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

|                                                                           |               |
|---------------------------------------------------------------------------|---------------|
| a. The aggregate amount of unrealized losses:                             |               |
| 1. Less than 12 Months                                                    | 5,620,715     |
| 2. 12 Months or Longer                                                    | 337,506,149   |
| b. The aggregate related fair value of securities with unrealized losses: |               |
| 1. Less than 12 Months                                                    | 544,640,743   |
| 2. 12 Months or Longer                                                    | 4,986,425,075 |

- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
  - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
  - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
  - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
  - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
  - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$598.9 million.

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.
- L. Restricted Assets. No Change.
- M. Working Capital Finance Investments. None.
- N. Offsetting and Netting of Assets and Liabilities

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

|                                     | Gross Amount Recognized | Amount Offset* | Net Amount Presented on Financial Statements |
|-------------------------------------|-------------------------|----------------|----------------------------------------------|
| (1) Assets<br>Derivative Instrument | 25,506,411              | —              | 25,506,411                                   |

\* 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<br>Derivative Instrument | 272,250                 | —              | 272,250                                      |

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

- O. 5\* Securities. No Change.
- P. Short Sales. None.
- Q. Prepayment Penalty and Acceleration Fees. None.
- R. Reporting Entity's Share of Cash Pool by Asset type. None.

- 6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.
- 7. Investment Income. No Change.
- 8. Derivative Instruments. No Change.
- 9. Income Taxes. No Change.
- 10. Information Concerning Parent, Subsidiaries and Affiliates.

In July 2024, the Company purchased \$71.3 million of other invested assets in exchange for cash from its parent, The Western and Southern Life Insurance Company.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$5,170.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

|                                                                         | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|-------------------------------------------------------------------------|----------------|----------------------|------------------------|
| 1. Current Year                                                         |                |                      |                        |
| (a) Membership Stock - Class A                                          | 20,000,000     | 20,000,000           | —                      |
| (b) Membership Stock - Class B                                          | —              | —                    | —                      |
| (c) Activity Stock                                                      | 83,590,948     | 83,590,948           | —                      |
| (d) Excess Stock                                                        | 859,552        | 859,552              | —                      |
| (e) Aggregate Total (a+b+c+d)                                           | 104,450,500    | 104,450,500          | —                      |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | 5,170,000,000  | XXX                  | XXX                    |
| 2. Prior Year-end                                                       |                |                      |                        |
| (a) Membership Stock - Class A                                          | 20,000,000     | 20,000,000           | —                      |
| (b) Membership Stock - Class B                                          | —              | —                    | —                      |
| (c) Activity Stock                                                      | 74,137,154     | 74,137,154           | —                      |
| (d) Excess Stock                                                        | 586,747        | 586,747              | —                      |
| (e) Aggregate Total (a+b+c+d)                                           | 94,723,901     | 94,723,901           | —                      |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | 4,180,000,000  | XXX                  | XXX                    |

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

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

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

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

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

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

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(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

|                                                                                                          | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total<br>Borrowing |
|----------------------------------------------------------------------------------------------------------|-----------------|---------------------|-----------------------------------|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)                 | 5,534,152,226   | 5,626,706,094       | 1,859,294,400                     |
| 2. Current Year General Account Total Collateral Pledged                                                 | 5,534,152,226   | 5,626,706,094       | 1,859,294,400                     |
| 3. Current Year Separate Accounts Total Collateral Pledged                                               | —               | —                   | —                                 |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged                           | 3,761,455,128   | 3,949,496,657       | 1,654,932,300                     |
| 11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively) |                 |                     |                                   |
| 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively) |                 |                     |                                   |
| 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively) |                 |                     |                                   |
| 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively) |                 |                     |                                   |

b. Maximum Amount Pledged During Reporting Period

|                                                                                            | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount<br>Borrowed at Time<br>of Maximum<br>Collateral |
|--------------------------------------------------------------------------------------------|-----------------|---------------------|-------------------------------------------------------------|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 5,534,152,226   | 5,626,706,094       | 1,859,294,400                                               |
| 2. Current Year General Account Maximum Collateral Pledged                                 | 5,534,152,226   | 5,626,706,094       | 1,859,294,400                                               |
| 3. Current Year Separate Accounts Maximum Collateral Pledged                               | —               | —                   | —                                                           |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged           | 3,739,242,526   | 4,074,641,563       | 1,613,290,400                                               |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

|                             | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate<br>Accounts | 4<br>Funding<br>Agreements<br>Reserves<br>Established |
|-----------------------------|----------------|----------------------|---------------------------|-------------------------------------------------------|
| 1. Current Year             |                |                      |                           |                                                       |
| (a) Debt                    | —              | —                    | —                         | XXX                                                   |
| (b) Funding Agreements      | 1,859,294,400  | 1,859,294,400        | —                         | 1,859,620,548                                         |
| (c) Other                   | —              | —                    | —                         | XXX                                                   |
| (d) Aggregate Total (a+b+c) | 1,859,294,400  | 1,859,294,400        | —                         | 1,859,620,548                                         |
| 2. Prior Year-end           |                |                      |                           |                                                       |
| (a) Debt                    | —              | —                    | —                         | XXX                                                   |
| (b) Funding Agreements      | 1,654,932,300  | 1,654,932,300        | —                         | 1,659,965,887                                         |
| (c) Other                   | —              | —                    | —                         | XXX                                                   |
| (d) Aggregate Total (a+b+c) | 1,654,932,300  | 1,654,932,300        | —                         | 1,659,965,887                                         |

b. Maximum Amount During Reporting Period (Current Year)

|                                                                                                                | 1<br>Total 2+3 | 2<br>General<br>Account | 3<br>Separate Accounts |
|----------------------------------------------------------------------------------------------------------------|----------------|-------------------------|------------------------|
| 1. Debt                                                                                                        | —              | —                       | —                      |
| 2. Funding Agreements                                                                                          | 1,859,294,400  | 1,859,294,400           | —                      |
| 3. Other                                                                                                       | —              | —                       | —                      |
| 4. Aggregate Total (1+2+3)                                                                                     | 1,859,294,400  | 1,859,294,400           | —                      |
| 11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively) |                |                         |                        |

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

I. The Company has \$20.1 million in special surplus funds related to the admission of disallowed IMR in its general account.

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

|                                                                                                                                      | Calculation of Limitation<br>using Prior Quarter numbers | Current Reporting Period |
|--------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------|--------------------------|
| (1) Capital & Surplus                                                                                                                | \$ 1,903,953,558                                         | XX                       |
| Less:                                                                                                                                |                                                          |                          |
| (2) Admitted Positive Goodwill                                                                                                       | \$ —                                                     | XX                       |
| (3) Admitted EDP Equipment & Operating System Software                                                                               | \$ —                                                     | XX                       |
| (4) Admitted Net Deferred Taxes                                                                                                      | \$ 261,488,823                                           | XX                       |
| (5) Recognized Disallowed IMR General Account                                                                                        | \$ 16,750,107                                            | XX                       |
| (6) Recognized Disallowed IMR Separate Account                                                                                       | \$ —                                                     | XX                       |
| (7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)                                                                                  | \$ 1,625,714,628                                         | XX                       |
| (8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])                       | \$ 162,571,463                                           | XX                       |
| (9) Current Period Disallowed IMR Recognized in General Account                                                                      | XX                                                       | \$ 20,105,990            |
| (10) Current Period Disallowed IMR Recognized in Separate Account                                                                    | XX                                                       | \$ —                     |
| (11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7) | XX                                                       | 1.2 %                    |

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

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

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

- A.
- (1) Fair Value Measurements at September 30, 2024

| Description for each class of asset or liability      | (Level 1)     | (Level 2)   | (Level 3)  | Net Asset Value (NAV) | Total         |
|-------------------------------------------------------|---------------|-------------|------------|-----------------------|---------------|
| a. Assets at fair value                               |               |             |            |                       |               |
| Bonds: Industrial & miscellaneous                     | —             | 3,053,068   | —          | —                     | 3,053,068     |
| Bonds: Bank loans                                     | —             | 185,562     | —          | —                     | 185,562       |
| Bonds: CMBS                                           | —             | 6,800,213   | —          | —                     | 6,800,213     |
| Bonds: RMBS                                           | —             | 370,910     | —          | —                     | 370,910       |
| Bonds: Exchange traded funds                          | 65,590,138    | —           | —          | —                     | 65,590,138    |
| Common stock: Unaffiliated                            | 1,056,564,388 | —           | 1,307,150  | —                     | 1,057,871,538 |
| Common stock: Mutual funds                            | 72,410,410    | —           | —          | —                     | 72,410,410    |
| Preferred stock                                       | —             | 30,247,680  | —          | —                     | 30,247,680    |
| Other invested assets: Residual tranche, fixed income | —             | —           | 8,806,996  | —                     | 8,806,996     |
| Derivative assets: Interest rate swaps                | —             | 25,506,412  | —          | —                     | 25,506,412    |
| Separate account assets *                             | 23,545,416    | 178,641,431 | —          | —                     | 202,186,847   |
| Total assets at fair value                            | 1,218,110,352 | 244,805,276 | 10,114,146 | —                     | 1,473,029,774 |

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total     |
|--------------------------------------------------|-----------|-----------|-----------|-----------------------|-----------|
| b. Liabilities at fair value                     |           |           |           |                       |           |
| Derivative liabilities: TBA forward              | —         | (272,250) | —         | —                     | (272,250) |
| Total liabilities at fair value                  | —         | (272,250) | —         | —                     | (272,250) |

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

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

Quarter Ended at 09/30/2024

| Description                                           | Beginning Balance at 07/01/2024 | 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 09/30/2024 |
|-------------------------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-----------|-------------|------------------------------|
| a. Assets                                             |                                 |                        |                          |                                                 |                                              |           |           |           |             |                              |
| Common stock: Unaffiliated                            | 748,361                         | —                      | —                        | —                                               | 558,789                                      | —         | —         | —         | —           | 1,307,150                    |
| Other invested assets: Residual tranche, fixed income | 9,296,751                       | —                      | —                        | —                                               | 10,245                                       | —         | —         | (500,000) | —           | 8,806,996                    |
| Total Assets                                          | 10,045,112                      | —                      | —                        | —                                               | 569,034                                      | —         | —         | (500,000) | —           | 10,114,146                   |

Quarter Ended at 06/30/2024

| Description                                           | Beginning Balance at 04/01/2024 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales     | Settlements | Ending Balance at 06/30/2024 |
|-------------------------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-----------|-------------|------------------------------|
| a. Assets                                             |                                 |                        |                          |                                                 |                                              |           |           |           |             |                              |
| Common stock: Unaffiliated                            | 341,945                         | —                      | —                        | —                                               | 406,416                                      | —         | —         | —         | —           | 748,361                      |
| Other invested assets: Residual tranche, fixed income | 9,467,186                       | —                      | —                        | —                                               | 3,565                                        | —         | —         | (174,000) | —           | 9,296,751                    |
| Total Assets                                          | 9,809,131                       | —                      | —                        | —                                               | 409,981                                      | —         | —         | (174,000) | —           | 10,045,112                   |

Quarter Ended at 03/31/2024

| Description                                           | Beginning Balance at 01/01/2024 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 03/31/2024 |
|-------------------------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|------------------------------|
| a. Assets                                             |                                 |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Common stock: Unaffiliated                            | 341,945                         | —                      | —                        | —                                               | —                                            | —         | —         | —     | —           | 341,945                      |
| Other invested assets: Residual tranche, fixed income | 9,467,186                       | —                      | —                        | —                                               | —                                            | —         | —         | —     | —           | 9,467,186                    |
| Total Assets                                          | 9,809,131                       | —                      | —                        | —                                               | —                                            | —         | —         | —     | —           | 9,809,131                    |

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

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

The fair value of the fixed income residual tranche included in Level 3 has been determined by utilizing a client statement.

Derivative investments included in Level 2 consist of interest rate swaps and to be announced (TBA) forward contracts. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

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

B. Not applicable.

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

| Type of Financial Instrument                                                         | Aggregate Fair Value | Admitted Assets  | (Level 1)     | (Level 2)      | (Level 3)        | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|--------------------------------------------------------------------------------------|----------------------|------------------|---------------|----------------|------------------|-----------------------|----------------------------------|
| Bonds                                                                                | 22,521,367,408       | 22,813,758,879   | 106,788,418   | 21,265,767,601 | 1,148,811,389    | —                     | —                                |
| Common stock: Unaffiliated**                                                         | 1,162,322,038        | 1,162,322,038    | 1,161,014,888 | —              | 1,307,150        | —                     | —                                |
| Common stock: Mutual funds                                                           | 72,410,410           | 72,410,410       | 72,410,410    | —              | —                | —                     | —                                |
| Preferred stock                                                                      | 30,247,680           | 30,247,680       | —             | 30,247,680     | —                | —                     | —                                |
| Mortgage loans                                                                       | 5,460,594,306        | 5,458,516,970    | —             | —              | 5,460,594,306    | —                     | —                                |
| Cash, cash equivalents, & short-term investments                                     | 328,302,300          | 327,934,699      | 328,302,300   | —              | —                | —                     | —                                |
| Other invested assets: Surplus notes                                                 | 48,053,706           | 46,656,403       | —             | 48,053,706     | —                | —                     | —                                |
| Other invested assets: Residual tranche, fixed income                                | 23,806,996           | 23,806,996       | —             | —              | 23,806,996       | —                     | —                                |
| Securities lending reinvested collateral assets                                      | —                    | —                | —             | —              | —                | —                     | —                                |
| Derivative assets                                                                    | 25,506,412           | 25,506,412       | —             | 25,506,412     | —                | —                     | —                                |
| Cash collateral receivable                                                           | 1,066,667            | 1,066,667        | —             | 1,066,667      | —                | —                     | —                                |
| Separate account assets                                                              | 2,483,631,755        | 2,485,051,890    | 48,331,336    | 2,389,318,982  | 45,981,437       | —                     | —                                |
| Life and annuity reserves for investment-type contracts and deposit fund liabilities | (18,165,659,676)     | (18,771,306,797) | —             | —              | (18,165,659,676) | —                     | —                                |
| Derivative liabilities                                                               | (272,250)            | (272,250)        | —             | (272,250)      | —                | —                     | —                                |
| Cash collateral payable                                                              | (24,899,055)         | (24,899,055)     | —             | (24,899,055)   | —                | —                     | —                                |
| Separate account liabilities *                                                       | (2,214,212,183)      | (2,293,527,952)  | —             | —              | (2,214,212,183)  | —                     | —                                |
| Securities lending liability                                                         | (581,843,374)        | (581,843,374)    | —             | (581,843,374)  | —                | —                     | —                                |

\*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.  
\*\*Includes FHLB common stock which is held at cost.

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

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

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

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

Derivative Instruments

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

Cash Collateral Receivable

The receivable represents the obligation to return cash collateral the Company has posted relating to a bank loan revolver. The fair value is based upon the stated amount.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

*Cash Collateral Payable*

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

*Securities Lending Liability*

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

*Separate Account Liabilities*

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

D. Not applicable.

E. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ 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<br>Affiliate Name                            | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ ] No [ X ]
- 10.2

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

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....246,997,878
13.

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

\$ .....
- 14.1

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

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:

|                                                                                                     | 1                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$ .....72,200,000                                | \$ .....                                           |
| 14.22 Preferred Stock .....                                                                         | \$ .....0                                         | \$ .....                                           |
| 14.23 Common Stock .....                                                                            | \$ .....289,047,328                               | \$ .....310,276,721                                |
| 14.24 Short-Term Investments .....                                                                  | \$ .....0                                         | \$ .....                                           |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....0                                         | \$ .....                                           |
| 14.26 All Other .....                                                                               | \$ .....304,030,836                               | \$ .....363,559,130                                |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....665,278,164                               | \$ .....673,835,851                                |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....                                          | \$ .....                                           |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

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

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

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

16.1

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

\$ .....598,924,321

16.2

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

\$ .....595,667,658

16.3

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

\$ .....581,843,374

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

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

| 1<br>Name of Custodian(s)     | 2<br>Custodian Address                  |
|-------------------------------|-----------------------------------------|
| BANK OF NEW YORK MELLON ..... | ONE WALL STREET NY NY 10286 .....       |
| FEDERAL HOME LOAN BANK .....  | CINCINNATI OH 45202 .....               |
| MORGAN STANLEY .....          | 1300 THAMES ST BALTIMORE MD 21231 ..... |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

| 1<br>Name of Firm or Individual         | 2<br>Affiliation |
|-----------------------------------------|------------------|
| FT WASHINGTON INVESTMENT ADVISORS ..... | A.....           |
|                                         |                  |

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

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

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

53,125,099

1.13

Commercial Mortgages

\$

5,370,758,221

1.14

Total Mortgages in Good Standing

\$

5,423,883,320

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

13,246,032

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

13,246,032

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

21,387,616

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

21,387,616

1.5

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

\$

5,458,516,968

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

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

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

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

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.                                                                               |                   |     | Direct Business Only         |                             |                                                                                          |                           |                                |                             |
|--------------------------------------------------------------------------------------------|-------------------|-----|------------------------------|-----------------------------|------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------|
|                                                                                            |                   |     | Life Contracts               |                             | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 Through 5 | 7<br>Deposit-Type Contracts |
|                                                                                            |                   |     | 2<br>Life Insurance Premiums | 3<br>Annuity Considerations |                                                                                          |                           |                                |                             |
| 1                                                                                          | Active Status (a) |     |                              |                             |                                                                                          |                           |                                |                             |
| 1. Alabama                                                                                 | AL                | L   | 822,006                      | 25,578,004                  | 0                                                                                        | 0                         | 26,400,010                     | 570,936                     |
| 2. Alaska                                                                                  | AK                | L   | 52,239                       | 12,626,874                  | 0                                                                                        | 0                         | 12,679,113                     | 0                           |
| 3. Arizona                                                                                 | AZ                | L   | 951,175                      | 82,173,354                  | 0                                                                                        | 0                         | 83,124,529                     | 1,609,240                   |
| 4. Arkansas                                                                                | AR                | L   | 229,471                      | 20,374,356                  | 0                                                                                        | 0                         | 20,603,827                     | 0                           |
| 5. California                                                                              | CA                | L   | 9,532,745                    | 514,171,263                 | 0                                                                                        | 0                         | 523,704,008                    | 9,490,467                   |
| 6. Colorado                                                                                | CO                | L   | 442,391                      | 84,074,733                  | 0                                                                                        | 0                         | 84,517,124                     | 925,691                     |
| 7. Connecticut                                                                             | CT                | L   | 1,058,150                    | 62,082,141                  | 0                                                                                        | 0                         | 63,140,291                     | 4,450,766                   |
| 8. Delaware                                                                                | DE                | L   | 2,548,742                    | 14,755,165                  | 0                                                                                        | 0                         | 17,303,907                     | 690,030                     |
| 9. District of Columbia                                                                    | DC                | L   | 152,576                      | 2,838,040                   | 0                                                                                        | 0                         | 2,990,616                      | 1,087,662                   |
| 10. Florida                                                                                | FL                | L   | 7,776,661                    | 264,861,754                 | 0                                                                                        | 0                         | 272,638,415                    | 5,085,504                   |
| 11. Georgia                                                                                | GA                | L   | 2,456,050                    | 85,685,859                  | 0                                                                                        | 0                         | 88,141,909                     | 7,146,802                   |
| 12. Hawaii                                                                                 | HI                | L   | 475,717                      | 15,758,566                  | 0                                                                                        | 0                         | 16,234,283                     | 0                           |
| 13. Idaho                                                                                  | ID                | L   | 488,872                      | 25,076,020                  | 0                                                                                        | 0                         | 25,564,892                     | 0                           |
| 14. Illinois                                                                               | IL                | L   | 8,910,679                    | 154,777,191                 | 0                                                                                        | 0                         | 163,687,870                    | 2,768,259                   |
| 15. Indiana                                                                                | IN                | L   | 10,499,472                   | 50,472,692                  | 0                                                                                        | 0                         | 60,972,164                     | 1,533,489                   |
| 16. Iowa                                                                                   | IA                | L   | 289,399                      | 30,175,129                  | 0                                                                                        | 0                         | 30,464,528                     | 0                           |
| 17. Kansas                                                                                 | KS                | L   | 505,093                      | 15,438,438                  | 0                                                                                        | 0                         | 15,943,531                     | 0                           |
| 18. Kentucky                                                                               | KY                | L   | 7,101,352                    | 44,095,558                  | 0                                                                                        | 0                         | 51,196,910                     | 155,870                     |
| 19. Louisiana                                                                              | LA                | L   | 3,051,835                    | 39,483,043                  | 0                                                                                        | 0                         | 42,534,878                     | 655,050                     |
| 20. Maine                                                                                  | ME                | L   | 17,836                       | 31,952,819                  | 0                                                                                        | 0                         | 31,970,655                     | 1,607,408                   |
| 21. Maryland                                                                               | MD                | L   | 2,196,142                    | 60,693,749                  | 0                                                                                        | 0                         | 62,889,891                     | 2,143,081                   |
| 22. Massachusetts                                                                          | MA                | L   | 930,949                      | 209,318,580                 | 0                                                                                        | 0                         | 210,249,529                    | 11,686,449                  |
| 23. Michigan                                                                               | MI                | L   | 7,158,012                    | 116,818,799                 | 0                                                                                        | 0                         | 123,976,811                    | 4,748,278                   |
| 24. Minnesota                                                                              | MN                | L   | 2,762,012                    | 76,289,918                  | 0                                                                                        | 0                         | 79,051,930                     | 3,814,383                   |
| 25. Mississippi                                                                            | MS                | L   | 965,447                      | 18,903,117                  | 0                                                                                        | 0                         | 19,868,564                     | 0                           |
| 26. Missouri                                                                               | MO                | L   | 2,152,494                    | 54,947,326                  | 0                                                                                        | 0                         | 57,099,820                     | 2,296,131                   |
| 27. Montana                                                                                | MT                | L   | 27,235                       | 18,829,179                  | 0                                                                                        | 0                         | 18,856,414                     | 181,058                     |
| 28. Nebraska                                                                               | NE                | L   | 46,838                       | 15,501,559                  | 0                                                                                        | 0                         | 15,548,397                     | 0                           |
| 29. Nevada                                                                                 | NV                | L   | 578,725                      | 26,574,817                  | 0                                                                                        | 0                         | 27,153,542                     | 0                           |
| 30. New Hampshire                                                                          | NH                | L   | 28,399                       | 47,188,492                  | 0                                                                                        | 0                         | 47,216,891                     | 2,606,158                   |
| 31. New Jersey                                                                             | NJ                | L   | 3,399,087                    | 131,739,553                 | 0                                                                                        | 0                         | 135,138,640                    | 3,464,707                   |
| 32. New Mexico                                                                             | NM                | L   | 90,209                       | 24,737,265                  | 0                                                                                        | 0                         | 24,827,474                     | 369,116                     |
| 33. New York                                                                               | NY                | N   | 273,198                      | 459,420                     | 0                                                                                        | 0                         | 732,618                        | 0                           |
| 34. North Carolina                                                                         | NC                | L   | 12,502,374                   | 121,907,340                 | 0                                                                                        | 0                         | 134,409,714                    | 6,757,381                   |
| 35. North Dakota                                                                           | ND                | L   | 18,466                       | 4,438,719                   | 0                                                                                        | 0                         | 4,457,185                      | 0                           |
| 36. Ohio                                                                                   | OH                | L   | 165,145,257                  | 143,558,144                 | 0                                                                                        | 0                         | 308,703,401                    | 10,819,607,631              |
| 37. Oklahoma                                                                               | OK                | L   | 572,869                      | 30,412,082                  | 0                                                                                        | 0                         | 30,984,951                     | 240,425                     |
| 38. Oregon                                                                                 | OR                | L   | 689,491                      | 55,446,405                  | 0                                                                                        | 0                         | 56,135,896                     | 2,172,997                   |
| 39. Pennsylvania                                                                           | PA                | L   | 22,257,328                   | 148,771,375                 | 0                                                                                        | 0                         | 171,028,703                    | 1,388,441                   |
| 40. Rhode Island                                                                           | RI                | L   | 19,711                       | 16,001,542                  | 0                                                                                        | 0                         | 16,021,253                     | 321,824                     |
| 41. South Carolina                                                                         | SC                | L   | 1,896,886                    | 62,257,266                  | 0                                                                                        | 0                         | 64,154,152                     | 2,272,791                   |
| 42. South Dakota                                                                           | SD                | L   | 23,103                       | 6,616,853                   | 0                                                                                        | 0                         | 6,639,956                      | 475,767                     |
| 43. Tennessee                                                                              | TN                | L   | 2,813,255                    | 61,876,755                  | 0                                                                                        | 0                         | 64,690,010                     | 696,452                     |
| 44. Texas                                                                                  | TX                | L   | 3,619,362                    | 326,836,468                 | 0                                                                                        | 0                         | 330,455,830                    | 6,992,612                   |
| 45. Utah                                                                                   | UT                | L   | 103,402                      | 50,474,956                  | 0                                                                                        | 0                         | 50,578,358                     | 720,782                     |
| 46. Vermont                                                                                | VT                | L   | 7,361                        | 18,325,061                  | 0                                                                                        | 0                         | 18,332,422                     | 955,848                     |
| 47. Virginia                                                                               | VA                | L   | 1,438,944                    | 88,756,451                  | 0                                                                                        | 0                         | 90,195,395                     | 2,308,588                   |
| 48. Washington                                                                             | WA                | L   | 1,158,746                    | 103,104,194                 | 0                                                                                        | 0                         | 104,262,940                    | 2,740,059                   |
| 49. West Virginia                                                                          | WV                | L   | 2,834,244                    | 19,573,707                  | 0                                                                                        | 0                         | 22,407,951                     | 250,000                     |
| 50. Wisconsin                                                                              | WI                | L   | 1,366,232                    | 48,997,878                  | 0                                                                                        | 0                         | 50,364,110                     | 3,645,253                   |
| 51. Wyoming                                                                                | WY                | L   | 13,992                       | 8,021,926                   | 0                                                                                        | 0                         | 8,035,918                      | 0                           |
| 52. American Samoa                                                                         | AS                | N   | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 53. Guam                                                                                   | GU                | L   | 619                          | 0                           | 0                                                                                        | 0                         | 619                            | 0                           |
| 54. Puerto Rico                                                                            | PR                | N   | 3,325                        | 416,893                     | 0                                                                                        | 0                         | 420,218                        | 0                           |
| 55. U.S. Virgin Islands                                                                    | VI                | N   | 87                           | 0                           | 0                                                                                        | 0                         | 87                             | 0                           |
| 56. Northern Mariana Islands                                                               | MP                | N   | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 57. Canada                                                                                 | CAN               | N   | 209                          | 0                           | 0                                                                                        | 0                         | 209                            | 0                           |
| 58. Aggregate Other Aliens                                                                 | OT                | XXX | 30,035                       | (47,927)                    | 0                                                                                        | 0                         | (17,892)                       | 0                           |
| 59. Subtotal                                                                               | XXX               |     | 294,486,506                  | 3,694,198,861               | 0                                                                                        | 0                         | 3,988,685,367                  | 10,920,633,386              |
| 90. Reporting entity contributions for employee benefits plans                             | XXX               |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities               | XXX               |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 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               |     | 1,188,364                    | 0                           | 0                                                                                        | 0                         | 1,188,364                      | 0                           |
| 94. Aggregate or other amounts not allocable by State                                      | XXX               |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 95. Totals (Direct Business)                                                               | XXX               |     | 295,674,870                  | 3,694,198,861               | 0                                                                                        | 0                         | 3,989,873,731                  | 10,920,633,386              |
| 96. Plus Reinsurance Assumed                                                               | XXX               |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 97. Totals (All Business)                                                                  | XXX               |     | 295,674,870                  | 3,694,198,861               | 0                                                                                        | 0                         | 3,989,873,731                  | 10,920,633,386              |
| 98. Less Reinsurance Ceded                                                                 | XXX               |     | 20,155,484                   | 5,067,054                   | 0                                                                                        | 0                         | 25,222,538                     | 0                           |
| 99. Totals (All Business) less Reinsurance Ceded                                           | XXX               |     | 275,519,386                  | 3,689,131,807               | 0                                                                                        | 0                         | 3,964,651,193                  | 10,920,633,386              |
| DETAILS OF WRITE-INS                                                                       |                   |     |                              |                             |                                                                                          |                           |                                |                             |
| 58001. MEX Mexico                                                                          | XXX               |     | 2,533                        | 0                           | 0                                                                                        | 0                         | 2,533                          | 0                           |
| 58002. ZZZ Other Alien                                                                     | XXX               |     | 27,502                       | (47,927)                    | 0                                                                                        | 0                         | (20,425)                       | 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               |     | 30,035                       | (47,927)                    | 0                                                                                        | 0                         | (17,892)                       | 0                           |
| 9401.                                                                                      | XXX               |     |                              |                             |                                                                                          |                           |                                |                             |
| 9402.                                                                                      | XXX               |     |                              |                             |                                                                                          |                           |                                |                             |
| 9403.                                                                                      | XXX               |     |                              |                             |                                                                                          |                           |                                |                             |
| 9498. Summary of remaining write-ins for Line 94 from overflow page                        | XXX               |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)                            | XXX               |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |

(a) Active Status Counts:

|                                                                                                    |    |                                                                            |   |
|----------------------------------------------------------------------------------------------------|----|----------------------------------------------------------------------------|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....                    | 51 | 4. Q - Qualified - Qualified or accredited reinsurer.....                  | 0 |
| 2. R - Registered - Non-domiciled RRGs.....                                                        | 0  | 5. N - None of the above - Not allowed to write business in the state..... | 6 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... | 0  |                                                                            |   |

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

|                                                                            | NAIC# | TIN#       |
|----------------------------------------------------------------------------|-------|------------|
| PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)       |       | 31-1732405 |
| SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)    |       | 31-1732404 |
| SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)                          |       | 84-3195821 |
| SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)            | 65242 | 35-0457540 |
| SUBSIDIARY - LLIA, INC., OH (NON-INSURER)                                  |       | 35-2123483 |
| SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER) | 70483 | 31-0487145 |
| SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)         | 92622 | 31-1000236 |
| SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)                |       | 31-1328371 |
| SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)                |       | 31-0846576 |
| SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)      |       | 31-1334221 |
| SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)                 | 99937 | 31-1191427 |
| SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)                | 74780 | 86-0214103 |
| SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)       | 75264 | 16-0958252 |
| SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)                   | 70939 | 13-2611847 |
| SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)                     |       | 43-2081325 |
| SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER) |       | 06-1804434 |
| SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)                     |       | 31-1779165 |
| SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)   |       | 31-1301863 |
| SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)                   |       | 47-5482199 |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

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

| 1             | 2                            | 3                       | 4             | 5               | 6     | 7                                                                                  | 8                                                 | 9                                 | 10                                                  | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-3067073 .. | .....           | ..... | .....                                                                              | 1020 Winter Springs JV, LLC .....                 | ..FL.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..67.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-3192792 .. | .....           | ..... | .....                                                                              | 2378 Park Holdings, LLC .....                     | ..OH.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..94.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 81-3013986 .. | .....           | ..... | .....                                                                              | 309 Holdings, LLC .....                           | ..OH.....                         | .....NIA.....                                       | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..1.000 .....                                                             | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 81-3013986 .. | .....           | ..... | .....                                                                              | 309 Holdings, LLC .....                           | ..OH.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..48.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 27-1594103 .. | .....           | ..... | .....                                                                              | 506 Phelps Holdings, LLC .....                    | ..OH.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-1614351 .. | .....           | ..... | .....                                                                              | The Western and Southern Life Insurance Co        | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-1614351 .. | .....           | ..... | .....                                                                              | AI Neyer Industrial Fund II-Q LLC .....           | ..OH.....                         | .....NIA.....                                       | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..4.500 .....                                                             | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 86-1791268 .. | .....           | ..... | .....                                                                              | Alta 287 Venture LLC .....                        | ..TX.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 84-5144260 .. | .....           | ..... | .....                                                                              | Alta at Horizon West, LLC .....                   | ..FL.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 87-4797036 .. | .....           | ..... | .....                                                                              | Azalea Apartment Venture, LLC .....               | ..NC.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 83-3057118 .. | .....           | ..... | .....                                                                              | Beardsley Inv. Holdings,LLC .....                 | ..AZ.....                         | .....NIA.....                                       | WSLR Holdings LLC .....                           | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 87-4690994 .. | .....           | ..... | .....                                                                              | BGA Capital, LLC .....                            | ..IL.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 83-4499681 .. | .....           | ..... | .....                                                                              | Blackstone Real Estate Investment Trust .....     | ..NY.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-1583182 .. | .....           | ..... | .....                                                                              | Broomfield SH Holding, LLC .....                  | ..CO.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-1472975 .. | .....           | ..... | .....                                                                              | Cabot Industrial Value Fund VII, L.P. ....        | ..MA.....                         | .....NIA.....                                       | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | ..2.100 .....                                                             | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-1472975 .. | .....           | ..... | .....                                                                              | The Western and Southern Life Insurance Co        | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-1472975 .. | .....           | ..... | .....                                                                              | Cabot Industrial Value Fund VII, L.P. ....        | ..MA.....                         | .....NIA.....                                       | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..5.400 .....                                                             | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 35-2431972 .. | .....           | ..... | .....                                                                              | Canal Senate Apartments LLC .....                 | ..IN.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-3946170 .. | .....           | ..... | .....                                                                              | Candler Road Stockbridge Venture, LLC ..          | ..GA.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 82-0894869 .. | .....           | ..... | .....                                                                              | Cape Barnstable Investor Holdings,LLC ....        | ..MA.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 20-8819502 .. | .....           | ..... | .....                                                                              | Carmel Holdings, LLC .....                        | ..IN.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 20-5862349 .. | .....           | ..... | .....                                                                              | Carmel Hotel, LLC .....                           | ..IN.....                         | .....NIA.....                                       | Carmel Holdings, LLC .....                        | Ownership.....                                                                                                | ..36.260 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 31-1449186 .. | .....           | ..... | .....                                                                              | Carthage Senior Housing Ltd .....                 | ..OH.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 82-4579654 .. | .....           | ..... | .....                                                                              | Cedar Park Senior Inv. Holdings, LLC .....        | ..TX.....                         | .....NIA.....                                       | WSLR Holdings LLC .....                           | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 85-3863649 .. | .....           | ..... | .....                                                                              | The Western and Southern Life Insurance Co        | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 85-3863649 .. | .....           | ..... | .....                                                                              | Chestnut Anchor Healthcare Fund II LP .....       | ..TX.....                         | .....NIA.....                                       | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..25.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 81-2810787 .. | .....           | ..... | .....                                                                              | Chestnut Heathcare Partners, LP .....             | ..TN.....                         | .....NIA.....                                       | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..21.350 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 23-1691523 .. | .....           | ..... | .....                                                                              | Cincinnati Analyst Inc .....                      | ..OH.....                         | .....NIA.....                                       | Columbus Life Insurance Co .....                  | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 83-3238622 .. | .....           | ..... | .....                                                                              | Cincinnati CBD Holdings, LLC .....                | ..OH.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 20-0434449 .. | .....           | ..... | .....                                                                              | Cleveland East Hotel LLC .....                    | ..OH.....                         | .....NIA.....                                       | WS CEH LLC .....                                  | Ownership.....                                                                                                | ..37.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....99937 .....        | 31-1191427 .. | .....           | ..... | .....                                                                              | The Western and Southern Life Insurance Co        | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 31-1191427 .. | .....           | ..... | .....                                                                              | Columbus Life Insurance Co .....                  | ..OH.....                         | .....IA.....                                        | .....                                             | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 87-4569007 .. | .....           | ..... | .....                                                                              | Concord HB K Clayton Holdings, LLC .....          | ..MO.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 85-1998953 .. | .....           | ..... | .....                                                                              | Courtland Apartments,LLC .....                    | ..GA.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 45-2524597 .. | .....           | ..... | .....                                                                              | Cranberry NP Hotel Company LLC .....              | ..PA.....                         | .....NIA.....                                       | NP Cranberry Hotel Holdings, LLC .....            | Ownership.....                                                                                                | ..72.520 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 99-2058376 .. | .....           | ..... | .....                                                                              | Crescent Park Venture, LLC .....                  | ..OH.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 82-3600937 .. | .....           | ..... | .....                                                                              | CrossHarbor Strategic Debt Fund, L.P. ....        | ..MA.....                         | .....NIA.....                                       | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | ..8.800 .....                                                             | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 88-3066875 .. | .....           | ..... | .....                                                                              | Delaney Land Partners, LLC .....                  | ..FL.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..67.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 81-1290497 .. | .....           | ..... | .....                                                                              | Eagle Realty Capital Partners, LLC .....          | ..OH.....                         | .....NIA.....                                       | Eagle Realty Group, LLC .....                     | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 31-1779165 .. | .....           | ..... | .....                                                                              | Western & Southern Investment Holdings LLC        | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 31-1779151 .. | .....           | ..... | .....                                                                              | Eagle Realty Group, LLC .....                     | ..OH.....                         | .....NIA.....                                       | Eagle Realty Group, LLC .....                     | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 31-1779151 .. | .....           | ..... | .....                                                                              | The Western and Southern Life Insurance Co        | .....                             | .....                                               | .....                                             | .....                                                                                                         | .....                                                                     | .....                                               | .....                                                      | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 82-1940957 .. | .....           | ..... | .....                                                                              | Eagle Rose Apt. Holdings,LLC .....                | ..NY.....                         | .....NIA.....                                       | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..2.500 .....                                                             | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 47-1596551 .. | .....           | ..... | .....                                                                              | East Denver Investor Holdings, LLC .....          | ..CO.....                         | .....NIA.....                                       | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 46-1383159 .. | .....           | ..... | .....                                                                              | Emerging Markets LLC .....                        | ..OH.....                         | .....NIA.....                                       | Integrity Life Insurance Co .....                 | Ownership.....                                                                                                | ..33.540 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 46-1383159 .. | .....           | ..... | .....                                                                              | Emerging Markets LLC .....                        | ..OH.....                         | .....NIA.....                                       | National Integrity Life Insurance Co .....        | Ownership.....                                                                                                | ..16.980 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |
| .0836 ...     | Western-Southern Group ..... | .....00000 .....        | 46-1383159 .. | .....           | ..... | .....                                                                              | Emerging Markets LLC .....                        | ..OH.....                         | .....NIA.....                                       | The Lafayette Life Insurance Co .....             | Ownership.....                                                                                                | ..26.370 .....                                                            | Western & Southern Mutual Holding Co ..             | ....NO.....                                                | .....   |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

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

| 1             | 2                            | 3                       | 4             | 5               | 6     | 7                                                                                  | 8                                                   | 9                                 | 10                                                  | 11                                                  | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|-----------------------------------------------------|-----------------------------------|-----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates   | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)   |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 46-1383159 .. | .....           | ..... | .....                                                                              | Emerging Markets LLC .....                          | .. OH.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....            | Ownership.....                                                                                                | ..23.110 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3176470 .. | .....           | ..... | .....                                                                              | EQT Exeter Industrial Core Plus Fund IV .....       | .. PA.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....            | Ownership.....                                                                                                | ..1.200 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3176470 .. | .....           | ..... | .....                                                                              | EQT Exeter Industrial Core Plus Fund IV .....       | .. PA.....                        | ..... NIA.....                                      | Integrity Life Insurance Co .....                   | Ownership.....                                                                                                | ..1.700 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3176470 .. | .....           | ..... | .....                                                                              | EQT Exeter Industrial Core Plus Fund IV .....       | .. PA.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..0.200 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 92-3599326 .. | .....           | ..... | .....                                                                              | ERG-CP FM Portfolio JV, LLC .....                   | .. FL.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                   | Ownership.....                                                                                                | ..41.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 92-0486096 .. | .....           | ..... | .....                                                                              | ERG-CP MN 6-Pack JV, LLC .....                      | .. MN.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                   | Ownership.....                                                                                                | ..41.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 93-3728576 .. | .....           | ..... | .....                                                                              | ERG-CP MN7 Last Mile JV, LLC .....                  | .. MN.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..67.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 86-3736212 .. | .....           | ..... | .....                                                                              | Etowah Joint Venture Partners, LLC .....            | .. GA.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                   | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 47-5482199 .. | .....           | ..... | .....                                                                              | Fabric Technologies, Inc. ....                      | .. NY.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 45-5350091 .. | .....           | ..... | .....                                                                              | Flat Apts. Investor Holdings, LLC .....             | .. IN.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                   | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 82-3668056 .. | .....           | ..... | .....                                                                              | Flats Springhurst Inv Holdings, LLC .....           | .. KY.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                   | Ownership.....                                                                                                | ..98.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 88-0815943 .. | .....           | ..... | .....                                                                              | Forest Parkway Atlanta Venture, LLC .....           | .. GA.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                   | Ownership.....                                                                                                | ..47.000 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 45-0571051 .. | .....           | ..... | .....                                                                              | Fort Washington Active Fixed Fund .....             | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..37.050 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 45-0571051 .. | .....           | ..... | .....                                                                              | Fort Washington Active Fixed Fund .....             | .. OH.....                        | ..... NIA.....                                      | Integrity Life Insurance Co .....                   | Ownership.....                                                                                                | ..4.180 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 52-2206044 .. | .....           | ..... | .....                                                                              | Fort Washington Capital Partners, LLC .....         | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc. ....      | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0837 ...    | Western-Southern Group ..... | ..... 00003 .....       | 31-1727947 .. | .....           | ..... | .....                                                                              | Fort Washington Flexible Income LLC .....           | .. OH.....                        | ..... NIA.....                                      | Integrity Life Insurance Co .....                   | Ownership.....                                                                                                | ..16.310 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00001 .....       | 31-1727947 .. | .....           | ..... | .....                                                                              | Fort Washington Flexible Income LLC .....           | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..8.160 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00002 .....       | 31-1727947 .. | .....           | ..... | .....                                                                              | Fort Washington Flexible Income LLC .....           | .. OH.....                        | ..... NIA.....                                      | Western & Southern Financial Group, Inc. .          | Ownership.....                                                                                                | ..21.270 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 47-3243974 .. | .....           | ..... | .....                                                                              | Fort Washington Global Alpha Domestic Fund LP ..... | .. OH.....                        | ..... NIA.....                                      | Western & Southern Financial Group, Inc. .          | Ownership.....                                                                                                | ..99.990 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 98-1227949 .. | .....           | ..... | .....                                                                              | Fort Washington Global Alpha Master Fund LP .....   | .. OH.....                        | ..... NIA.....                                      | Fort Washington Global Alpha Domestic Fund LP ..... | Ownership.....                                                                                                | ..99.470 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1702203 .. | .....           | ..... | .....                                                                              | Fort Washington High Yield Invt LLC .....           | .. OH.....                        | ..... NIA.....                                      | Columbus Life Insurance Co .....                    | Ownership.....                                                                                                | ..31.860 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1702203 .. | .....           | ..... | .....                                                                              | Fort Washington High Yield Invt LLC .....           | .. OH.....                        | ..... NIA.....                                      | Integrity Life Insurance Co .....                   | Ownership.....                                                                                                | ..6.120 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1702203 .. | .....           | ..... | .....                                                                              | Fort Washington High Yield Invt LLC .....           | .. OH.....                        | ..... NIA.....                                      | National Integrity Life Insurance Co .....          | Ownership.....                                                                                                | ..6.120 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1702203 .. | .....           | ..... | .....                                                                              | Fort Washington High Yield Invt LLC .....           | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..1.630 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1702203 .. | .....           | ..... | .....                                                                              | Fort Washington High Yield Invt LLC .....           | .. OH.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....            | Ownership.....                                                                                                | ..41.390 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 27-0116330 .. | .....           | ..... | .....                                                                              | Fort Washington High Yield Invt LLC II .....        | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..11.780 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1301863 .. | .....           | ..... | .....                                                                              | Fort Washington Investment Advisors, Inc. ...       | .. OH.....                        | ..... NIA.....                                      | Western & Southern Investment Holdings LLC .....    | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1727947 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest III LP .....              | .. OH.....                        | ..... NIA.....                                      | Fort Washington Capital Partners, LLC .....         | Ownership.....                                                                                                | ..4.200 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1727947 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest III LP .....              | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..95.800 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 16-1648796 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IV LP .....               | .. OH.....                        | ..... NIA.....                                      | Fort Washington Capital Partners, LLC .....         | Ownership.....                                                                                                | ..0.500 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 16-1648796 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IV LP .....               | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..44.420 .....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1722824 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IX-B-LP .....             | .. OH.....                        | ..... NIA.....                                      | FIWPEI IX GP, LLC .....                             | Ownership.....                                                                                                | ..0.500 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1722824 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IX-B-LP .....             | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..100.000 .....                                                           | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1997777 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IX-K .....                | .. OH.....                        | ..... NIA.....                                      | FIWPEI IX GP, LLC .....                             | Ownership.....                                                                                                | ..0.500 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1710716 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IX-LP .....               | .. OH.....                        | ..... NIA.....                                      | FIWPEI IX GP, LLC .....                             | Ownership.....                                                                                                | ..0.500 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1710716 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IX-LP .....               | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co .....    | Ownership.....                                                                                                | ..2.680 .....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

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

| 1          | 2                            | 3                 | 4             | 5            | 6   | 7                                                                      | 8                                            | 9                    | 10                               | 11                                                                                       | 12                                                                                 | 13                                         | 14                                         | 15                                  | 16    |
|------------|------------------------------|-------------------|---------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------|----------------------|----------------------------------|------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number     | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates  | 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....     | 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<br>The Western and Southern Life Insurance Co | Ownership.....                                                                     | ..26.250....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3815473 .. |              |     |                                                                        | Fort Washington PE Invest SM II-B-LP .....   | ..OH.....            | NIA.....                         |                                                                                          | Ownership.....                                                                     | ..100.000....                              | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3815473 .. |              |     |                                                                        | Fort Washington PE Invest SM II-B-LP .....   | ..OH.....            | NIA.....                         | FIWPEI X GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3835610 .. |              |     |                                                                        | Fort Washington PE Invest SM II-K .....      | ..OH.....            | NIA.....                         | FIWPEI X GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 20-4568842 .. |              |     |                                                                        | Fort Washington PE Invest V LP .....         | ..OH.....            | NIA.....                         | FIWPEI V GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 20-4568842 .. |              |     |                                                                        | Fort Washington PE Invest V LP .....         | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..42.110....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-1073680 .. |              |     |                                                                        | Fort Washington PE Invest VI LP .....        | ..OH.....            | NIA.....                         | FIWPEI VI GP, LLC .....                                                                  | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-1073680 .. |              |     |                                                                        | Fort Washington PE Invest VI LP .....        | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..28.760....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 27-1321348 .. |              |     |                                                                        | Fort Washington PE Invest VII LP .....       | ..OH.....            | NIA.....                         | FIWPEI VII GP, LLC .....                                                                 | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 27-1321348 .. |              |     |                                                                        | Fort Washington PE Invest VII LP .....       | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..28.790....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 32-0418436 .. |              |     |                                                                        | Fort Washington PE Invest VIII-B-LP .....    | ..OH.....            | NIA.....                         | FIWPEI VIII GP, LLC .....                                                                | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 32-0418436 .. |              |     |                                                                        | Fort Washington PE Invest VIII-B-LP .....    | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..100.000....                              | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 35-2485044 .. |              |     |                                                                        | Fort Washington PE Invest VIII-LP .....      | ..OH.....            | NIA.....                         | FIWPEI VIII GP, LLC .....                                                                | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 35-2485044 .. |              |     |                                                                        | Fort Washington PE Invest VIII-LP .....      | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..25.250....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 83-1023433 .. |              |     |                                                                        | Fort Washington PE Invest X-B-LP .....       | ..OH.....            | NIA.....                         | FIWPEI X GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 83-1023433 .. |              |     |                                                                        | Fort Washington PE Invest X-B-LP .....       | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..100.000....                              | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3859143 .. |              |     |                                                                        | Fort Washington PE Invest XI .....           | ..OH.....            | NIA.....                         | FIWPEI XI GP, LLC .....                                                                  | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3859143 .. |              |     |                                                                        | Fort Washington PE Invest XI .....           | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..16.360....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3816231 .. |              |     |                                                                        | Fort Washington PE Invest XI-B-LP .....      | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..100.000....                              | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3816231 .. |              |     |                                                                        | Fort Washington PE Invest XI-B-LP .....      | ..OH.....            | NIA.....                         | FIWPEI XI GP, LLC .....                                                                  | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 87-3859775 .. |              |     |                                                                        | Fort Washington PE Invest XI-K .....         | ..OH.....            | NIA.....                         | FIWPEI XI GP, LLC .....                                                                  | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 83-1005851 .. |              |     |                                                                        | Fort Washington PE Invest X-LP .....         | ..OH.....            | NIA.....                         | FIWPEI X GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 83-1005851 .. |              |     |                                                                        | Fort Washington PE Invest X-LP .....         | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..3.890....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 83-1036934 .. |              |     |                                                                        | Fort Washington PE Invest X-S .....          | ..OH.....            | NIA.....                         | FIWPEI X GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 20-5398098 .. |              |     |                                                                        | Fort Washington PE Investors V-B, L.P. ....  | ..OH.....            | NIA.....                         | Fort Washington PE Invest V LP .....                                                     | Ownership.....                                                                     | ..87.620....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 20-5398098 .. |              |     |                                                                        | Fort Washington PE Investors V-B, L.P. ....  | ..OH.....            | NIA.....                         | FIWPEI V GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 20-5398156 .. |              |     |                                                                        | Fort Washington PE Investors V-VC, L.P. .... | ..OH.....            | NIA.....                         | Fort Washington PE Invest V LP .....                                                     | Ownership.....                                                                     | ..89.590....                               | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 20-5398156 .. |              |     |                                                                        | Fort Washington PE Investors V-VC, L.P. .... | ..OH.....            | NIA.....                         | FIWPEI V GP, LLC .....                                                                   | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-3806629 .. |              |     |                                                                        | Fort Washington PE Opp Fund II, L.P. ....    | ..OH.....            | NIA.....                         | Fort Washington PE Invest V LP .....                                                     | Ownership.....                                                                     | ..6.700....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-3806629 .. |              |     |                                                                        | Fort Washington PE Opp Fund II, L.P. ....    | ..OH.....            | NIA.....                         | Fort Washington PE Invest VI LP .....                                                    | Ownership.....                                                                     | ..9.840....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-3806629 .. |              |     |                                                                        | Fort Washington PE Opp Fund II, L.P. ....    | ..OH.....            | NIA.....                         | Fort Washington PE Invest VII LP .....                                                   | Ownership.....                                                                     | ..5.410....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-3806629 .. |              |     |                                                                        | Fort Washington PE Opp Fund II, L.P. ....    | ..OH.....            | NIA.....                         | FIWPEO II GP, LLC .....                                                                  | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 26-3806629 .. |              |     |                                                                        | Fort Washington PE Opp Fund II, L.P. ....    | ..OH.....            | NIA.....                         | The Western and Southern Life Insurance Co                                               | Ownership.....                                                                     | ..9.630....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 90-0989164 .. |              |     |                                                                        | Fort Washington PE Opp Fund III, L.P. ....   | ..OH.....            | NIA.....                         | Fort Washington PE Invest VII LP .....                                                   | Ownership.....                                                                     | ..3.750....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 90-0989164 .. |              |     |                                                                        | Fort Washington PE Opp Fund III, L.P. ....   | ..OH.....            | NIA.....                         | Fort Washington PE Invest VIII LP .....                                                  | Ownership.....                                                                     | ..3.180....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |
| .0836...   | Western-Southern Group ..... | ....00000....     | 90-0989164 .. |              |     |                                                                        | Fort Washington PE Opp Fund III, L.P. ....   | ..OH.....            | NIA.....                         | FIWPEO III GP, LLC .....                                                                 | Ownership.....                                                                     | ..0.500....                                | Western & Southern Mutual Holding Co .     | ....NO.....                         | ..... |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

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

| 1             | 2                            | 3                       | 4             | 5               | 6     | 7                                                                                  | 8                                                 | 9                                 | 10                                                  | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 90-0989164 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund III, L.P. ....        | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 2.200 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 37-1736757 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund III-B, L.P. ....      | .. OH.....                        | ..... NIA.....                                      | FWPEO III GP, LLC .....                           | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 37-1736757 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund III-B, L.P. ....      | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 85-1483379 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund IV, L.P. ....         | .. OH.....                        | ..... NIA.....                                      | FWPEO IV GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 85-1483379 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund IV, L.P. ....         | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. 3.020 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 85-1503656 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund IV-B, L.P. ....       | .. OH.....                        | ..... NIA.....                                      | FWPEO IV GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 85-1503656 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund IV-B, L.P. ....       | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0837 ...    | Western-Southern Group ..... | ..... 00001 .....       | 85-1521520 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund IV-K, L.P. ....       | .. OH.....                        | ..... NIA.....                                      | FWPEO IV GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3815473 .. | .....           | ..... | .....                                                                              | Fort Washington PE Small Market II L.P. ....      | .. OH.....                        | ..... NIA.....                                      | FWPEI SM II GP, LLC .....                         | Ownership.....                                                                                                | .. 2.000 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3815473 .. | .....           | ..... | .....                                                                              | Fort Washington PE Small Market II L.P. ....      | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. .26.430 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3834210 .. | .....           | ..... | .....                                                                              | Fort Washington PE Small Market II-B L.P. ....    | .. OH.....                        | ..... NIA.....                                      | FWPEI SM II GP, LLC .....                         | Ownership.....                                                                                                | .. 2.240 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3834210 .. | .....           | ..... | .....                                                                              | Fort Washington PE Small Market II-B L.P. ....    | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. .97.760 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-2353885 .. | .....           | ..... | .....                                                                              | Fourth and Pike Apartments, LLC .....             | .. OH.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 47-1922641 .. | .....           | ..... | .....                                                                              | Frontage Lodge Investor Holdings, LLC .....       | .. CO.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 98.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1698272 .. | .....           | ..... | .....                                                                              | FWPEI IX GP, LLC .....                            | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-1225842 .. | .....           | ..... | .....                                                                              | FWPEI Mauna Kea GP, LLC .....                     | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3616440 .. | .....           | ..... | .....                                                                              | FWPEI SM II GP, LLC .....                         | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-4844372 .. | .....           | ..... | .....                                                                              | FWPEI V GP, LLC .....                             | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-1073669 .. | .....           | ..... | .....                                                                              | FWPEI VI GP, LLC .....                            | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 27-1321253 .. | .....           | ..... | .....                                                                              | FWPEI VII GP, LLC .....                           | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 46-3584733 .. | .....           | ..... | .....                                                                              | FWPEI VIII GP, LLC .....                          | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-0980611 .. | .....           | ..... | .....                                                                              | FWPEI X GP, LLC .....                             | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3656912 .. | .....           | ..... | .....                                                                              | FWPEI XI GP, LLC .....                            | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-3806561 .. | .....           | ..... | .....                                                                              | FWPEO II GP, LLC .....                            | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 46-2895522 .. | .....           | ..... | .....                                                                              | FWPEO III GP, LLC .....                           | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 85-1463366 .. | .....           | ..... | .....                                                                              | FWPEO IV GP, LLC .....                            | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 92-1415079 .. | .....           | ..... | .....                                                                              | GDR Capital, LLC .....                            | .. AZ.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 32.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 43-2081325 .. | .....           | ..... | .....                                                                              | Gerber Life Agency, LLC .....                     | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 70939 .....       | 13-2611847 .. | .....           | ..... | .....                                                                              | Gerber Life Insurance Company .....               | .. NY.....                        | ..... IA.....                                       |                                                   | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 92-1277121 .. | .....           | ..... | .....                                                                              | Hambright Road Apartments Venture, LLC .....      | .. NC.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 47.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 88-3437673 .. | .....           | ..... | .....                                                                              | Hampton Roads Oz Fund .....                       | .. VA.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 98.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 88-4269012 .. | .....           | ..... | .....                                                                              | Henley Residences Holdings, LLC .....             | .. FL.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 47.270 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 99-2291762 .. | .....           | ..... | .....                                                                              | HP AZB Co-Invest LP .....                         | .. AZ.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 22.430 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 92-1556010 .. | .....           | ..... | .....                                                                              | Hunters Creek JV, LLC .....                       | .. TN.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 67.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 31-1328371 .. | .....           | ..... | .....                                                                              | IFS Financial Services, Inc .....                 | .. OH.....                        | ..... DS.....                                       | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 74780 .....       | 86-0214103 .. | .....           | ..... | .....                                                                              | Integrity Life Insurance Co .....                 | .. OH.....                        | ..... IA.....                                       |                                                   | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 34-1826874 .. | .....           | ..... | .....                                                                              | IR Mall Associates LTD .....                      | .. FL.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | .. 49.500 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-1797000 .. | .....           | ..... | .....                                                                              | Keller Hicks Inv. Holdings, LLC .....             | .. TX.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 98.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-2435757 .. | .....           | ..... | .....                                                                              | Kemah Holdings, LLC .....                         | .. TX.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | .. 100.000 ....                                                           | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-3004899 .. | .....           | ..... | .....                                                                              | Lennox Zionsville Inv. Holdings, LLC .....        | .. IN.....                        | ..... NIA.....                                      | WSLR Holdings LLC .....                           | Ownership.....                                                                                                | .. 98.000 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

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

| 1             | 2                            | 3                       | 4             | 5               | 6   | 7                                                                                  | 8                                                     | 9                                 | 10                                             | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percent-<br>age | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-----|------------------------------------------------------------------------------------|-------------------------------------------------------|-----------------------------------|------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates     | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 99-2649941 .. |                 |     |                                                                                    | Limestone Springs Residences Holdings, LLC ..         | .. GA.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 35-2123483 .. |                 |     |                                                                                    | LLIA, Inc. ....                                       | .. OH.....                        | ..... NIA.....                                 | The Lafayette Life Insurance Co .....             | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 82-3826695 .. |                 |     |                                                                                    | Lorraine Senior Inv. Holdings, LLC .....              | .. FL.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 47-2577517 .. |                 |     |                                                                                    | Lytle Park Inn, LLC .....                             | .. OH.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 47-3966673 .. |                 |     |                                                                                    | Main Hospitality Holdings .....                       | .. OH.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 83-4499681 .. |                 |     |                                                                                    | Manchester Semmes OZ Fund II, LLC .....               | .. AL.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 83-4582162 .. |                 |     |                                                                                    | Manchester Semmes Oz Fund, LLC .....                  | .. VA.....                        | ..... NIA.....                                 | WSLR Holdings LLC .....                           | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    | Mauna Kea Taft-Hartley Partners (ERISA),<br>L.P. .... |                                   |                                                |                                                   |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 87-1271007 .. |                 |     |                                                                                    |                                                       | .. OH.....                        | ..... NIA.....                                 | FWPEI Mauna Kea GP, LLC .....                     | Ownership.....                                                                                                | .. 0.500 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 84-2984546 .. |                 |     |                                                                                    | Nashville Hotel JV LLC .....                          | .. TN.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | .. 75264 ..             | 16-0958252 .. |                 |     |                                                                                    | National Integrity Life Insurance Co .....            | .. NY.....                        | ..... IA.....                                  | Integrity Life Insurance Co .....                 | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 02-0593144 .. |                 |     |                                                                                    | North Pittsburg Hotel LLC .....                       | .. PA.....                        | ..... NIA.....                                 | WSALD NPH LLC .....                               | Ownership.....                                                                                                | ..37.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 45-2914674 .. |                 |     |                                                                                    | NP Cranberry Hotel Holdings, LLC .....                | .. PA.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 31-1338187 .. |                 |     |                                                                                    | OTR Housing Associates LP .....                       | .. OH.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 81-2515872 .. |                 |     |                                                                                    | Patterson at First Investor Holdings, LLC ...         | .. OH.....                        | ..... NIA.....                                 | Integrity Life Insurance Co .....                 | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 88-2122016 .. |                 |     |                                                                                    | Piney Plains Holdings, LLC .....                      | .. NC.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..47.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 81-1659568 .. |                 |     |                                                                                    | Pleasanton Hotel Investor Holdings,LLC .....          | .. CA.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 41-3147951 .. |                 |     |                                                                                    | Pretium Residential Real Estate Fund II, LP ..        | .. NY.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..2.500 ...                                                               | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 82-1507720 .. |                 |     |                                                                                    | Price Willis Lodging Holdings, LLC .....              | .. SC.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 34-1998937 .. |                 |     |                                                                                    | Queen City Square LLC .....                           | .. OH.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..99.750 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 84-3614873 .. |                 |     |                                                                                    | Raleigh Hotel Holding Co., LLC .....                  | .. NC.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 84-3851930 .. |                 |     |                                                                                    | Rancho Presidio Land Partners,LLC .....               | .. CA.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 27-4266774 .. |                 |     |                                                                                    | Randolph Tower Affordable Inv Fund LLC .....          | .. IL.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..99.990 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 88-2173335 .. |                 |     |                                                                                    | RealTerm Logistics Fund IV, LP .....                  | .. MD.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..2.900 ...                                                               | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 82-2188516 .. |                 |     |                                                                                    | Revel Investor Holdings, LLC .....                    | .. CO.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 83-0812652 .. |                 |     |                                                                                    | River Hollow Investor Holdings, LLC .....             | .. TX.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 93-3268963 .. |                 |     |                                                                                    | River Reserve Property Paratners, LLC .....           | .. WI.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..27.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 27-3564950 .. |                 |     |                                                                                    | Seventh & Culvert Garage LLC .....                    | .. OH.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 83-2295656 .. |                 |     |                                                                                    | Sixth and Saratoga NW, LLC .....                      | .. KY.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 92-3712148 .. |                 |     |                                                                                    | South Orange Kissimmee .....                          | .. FL.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..52.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 81-3538359 .. |                 |     |                                                                                    | Stout Metro Housing Holdings LLC .....                | .. IN.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 26-4291356 .. |                 |     |                                                                                    | Sundance Lafrontera Holdings LLC .....                | .. TX.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | ..62.720 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 93-1867642 .. |                 |     |                                                                                    | SW Link Phase I Development, LLC .....                | .. TX.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..46.770 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 88-2045113 .. |                 |     |                                                                                    | TA Dakota Land Partners, LLC .....                    | .. WA.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..62.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 92-1386297 .. |                 |     |                                                                                    | TA Four Lakes Land Partners, LLC .....                | .. FL.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..67.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 88-4406810 .. |                 |     |                                                                                    | TA Loretto Land Partners, LLC .....                   | .. CO.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..67.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 88-2894738 .. |                 |     |                                                                                    | TA Sawmill Land Partners, LLC .....                   | .. OH.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..62.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 83-2672383 .. |                 |     |                                                                                    | Tamiami Senior Inv. Holdings,LLC .....                | .. FL.....                        | ..... NIA.....                                 | WSLR Holdings LLC .....                           | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
|               |                              |                         |               |                 |     |                                                                                    |                                                       |                                   |                                                | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 88-3631372 .. |                 |     |                                                                                    | The Cincinnati Equity Fund III, LLC .....             | .. OH.....                        | ..... NIA.....                                 |                                                   | Ownership.....                                                                                                | .. 9.580 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 65242 ...           | 35-0457540 .. |                 |     |                                                                                    | The Lafayette Life Insurance Co .....                 | .. OH.....                        | ..... IA.....                                  | Western & Southern Financial Group, Inc. .        | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 70483 ...           | 31-0487145 .. |                 |     |                                                                                    | The Western and Southern Life Insurance Co ..         | .. OH.....                        | ..... UDP.....                                 | Western & Southern Financial Group, Inc. .        | Ownership.....                                                                                                | ..100.000 ...                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ... 00000 ...           | 83-2399724 .. |                 |     |                                                                                    | Three Choopt AA Inv. Holdings, LLC .....              | .. VA.....                        | ..... NIA.....                                 | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ...                                                              | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

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

| 1          | 2                            | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                             | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|------------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-3418626 .. | .....        | ..... | .....                                                                  | Timacuan Apt. Holdings,LLC .....              | .. FL.....            | ..... NIA.....                    | WSLR Holdings LLC .....                        | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 93-4901861 .. | .....        | ..... | .....                                                                  | Timberlake JV, LLC .....                      | .. TN.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..67.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1394672 .. | .....        | ..... | .....                                                                  | Touchstone Advisors, Inc. ....                | .. OH.....            | ..... DS.....                     | IFS Financial Services, Inc. ....              | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-1887232 .. | .....        | ..... | .....                                                                  | Touchstone Climate Transition ETF .....       | .. DE.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..93.290 .....                              | Western & Southern Mutual Holding Co .     | .... YES.....                        | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1225804 .. | .....        | ..... | .....                                                                  | Touchstone Core Municipal Bond Fund .....     | .....                 | .....                             | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..40.630 .....                              | Western & Southern Mutual Holding Co .     | .... YES.....                        | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0849312 .. | .....        | ..... | .....                                                                  | Institution .....                             | .. MA.....            | ..... NIA.....                    | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..88.920 .....                              | Western & Southern Mutual Holding Co .     | .... YES.....                        | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1710355 .. | .....        | ..... | .....                                                                  | Touchstone Dividend Select ETF .....          | .. DE.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..67.890 .....                              | Western & Southern Mutual Holding Co .     | .... YES.....                        | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 47-6046379 .. | .....        | ..... | .....                                                                  | Touchstone High Yield-Inst .....              | .. DE.....            | ..... NIA.....                    | IFS Financial Services, Inc. ....              | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-3352864 .. | .....        | ..... | .....                                                                  | Touchstone Securities, Inc. ....              | .. NE.....            | ..... DS.....                     | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..60.710 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-3352864 .. | .....        | ..... | .....                                                                  | Touchstone Securitized Income ETF .....       | .. DE.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..33.030 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-3352864 .. | .....        | ..... | .....                                                                  | Touchstone Securitized Income ETF .....       | .. DE.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..1.880 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 26-1450709 .. | .....        | ..... | .....                                                                  | Touchstone Snds Intl GR-R6 .....              | .. DE.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..17.880 .....                              | Western & Southern Mutual Holding Co .     | .... YES.....                        | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0818472 .. | .....        | ..... | .....                                                                  | Touchstone Strategic Income Opp ETF .....     | .. DE.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..71.090 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0818472 .. | .....        | ..... | .....                                                                  | Touchstone Strategic Income Opp ETF .....     | .. DE.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..2.230 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0761886 .. | .....        | ..... | .....                                                                  | Touchstone Ultra Short Income ETF .....       | .. DE.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..56.500 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0761886 .. | .....        | ..... | .....                                                                  | Touchstone Ultra Short Income ETF .....       | .. DE.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..1.320 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0864368 .. | .....        | ..... | .....                                                                  | Touchstone US Large CAP Focused ETF .....     | .. DE.....            | ..... NIA.....                    | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..92.980 .....                              | 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.....                                                                     | ..1.360 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-3894041 .. | .....        | ..... | .....                                                                  | TruAmerica Workforce Housing Fund LP .....    | .. FL.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..13.560 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-2230033 .. | .....        | ..... | .....                                                                  | TXFL NNN Office Inv. Holdings,LLC .....       | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..14.810 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-2230033 .. | .....        | ..... | .....                                                                  | TXFL NNN Office Inv. Holdings,LLC .....       | .. OH.....            | ..... NIA.....                    | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..14.810 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-2230033 .. | .....        | ..... | .....                                                                  | TXFL NNN Office Inv. Holdings,LLC .....       | .. OH.....            | ..... NIA.....                    | The Lafayette Life Insurance Co .....          | Ownership.....                                                                     | ..29.630 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-2230033 .. | .....        | ..... | .....                                                                  | TXFL NNN Office Inv. Holdings,LLC .....       | .. OH.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..40.740 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 36-4107014 .. | .....        | ..... | .....                                                                  | Vinings Trace .....                           | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..99.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-0846576 .. | .....        | ..... | .....                                                                  | W&S Brokerage Services, Inc. ....             | .. OH.....            | ..... 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 ..... | 84-3195821 .. | .....        | ..... | .....                                                                  | WestAd Leasing, LLC .....                     | .. OH.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1413821 .. | .....        | ..... | .....                                                                  | Western & Southern Agency, Inc. ....          | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1732404 .. | .....        | ..... | .....                                                                  | Western & Southern Financial Group, Inc. .... | .. OH.....            | ..... UIP.....                    | Western & Southern Mutual Holding Co .....     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 06-1804434 .. | .....        | ..... | .....                                                                  | Western & Southern Investment Holdings LLC .. | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1732405 .. | .....        | ..... | .....                                                                  | Western & Southern Mutual Holding Co .....    | .. OH.....            | ..... UIP.....                    | Western & Southern Mutual Holding Co .....     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 92622 ..... | 31-1000236 .. | .....        | ..... | .....                                                                  | Western-Southern Life Assurance Co .....      | .. OH.....            | ..... RE.....                     | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 20-2820067 .. | .....        | ..... | .....                                                                  | WS CEH LLC .....                              | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..50.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 06-1804432 .. | .....        | ..... | .....                                                                  | WS Real Estate Holdings LLC .....             | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 33-1058916 .. | .....        | ..... | .....                                                                  | WSALD NPH LLC .....                           | .. PA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..50.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

| Asterisk | Explanation |
|----------|-------------|
|          |             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

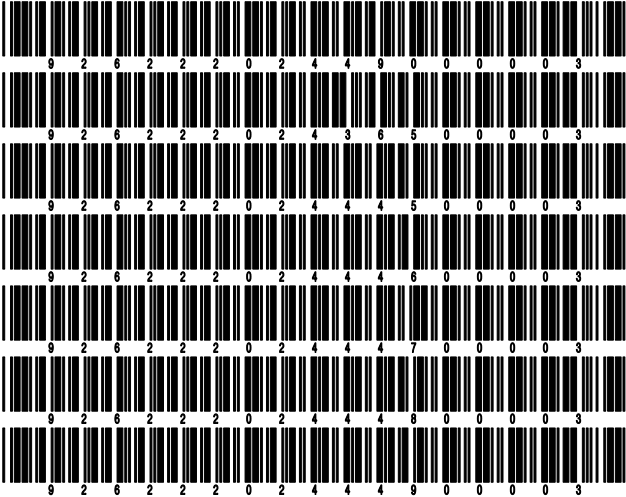
|                                                                                                                                                                                                                                                                                                           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

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 SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

|       |                                                               | 1                         | 2                         |
|-------|---------------------------------------------------------------|---------------------------|---------------------------|
|       |                                                               | Current<br>Statement Date | December 31<br>Prior Year |
| 2504. | Contingent liability reserve .....                            | 1,703,841                 | 2,529,753                 |
| 2505. | Interest Payable – Policy and Contract Funds .....            | 64,124                    | 77,335                    |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 1,767,965                 | 2,607,088                 |

Additional Write-ins for Summary of Operations Line 27

|       |                                                               | 1                       | 2                     | 3                               |
|-------|---------------------------------------------------------------|-------------------------|-----------------------|---------------------------------|
|       |                                                               | Current Year<br>To Date | Prior Year<br>To Date | Prior Year Ended<br>December 31 |
| 2704. | Change in Contingent Liability Reserve .....                  | 0                       | 0                     | 2,529,753                       |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | 0                       | 0                     | 2,529,753                       |

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                           | 1             | 2                               |
|---------------------------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                                           | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 4,839,834,382 | 3,760,559,228                   |
| 2. Cost of acquired:                                                                                                      |               |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                              | 623,756,357   | 1,152,249,949                   |
| 2.2 Additional investment made after acquisition .....                                                                    | 285,680,574   | 177,964,975                     |
| 3. Capitalized deferred interest and other .....                                                                          |               | 0                               |
| 4. Accrual of discount .....                                                                                              | 5,051,872     | 2,761,495                       |
| 5. Unrealized valuation increase/(decrease) .....                                                                         |               | 0                               |
| 6. Total gain (loss) on disposals .....                                                                                   | (2,095,953)   | (3,303,443)                     |
| 7. Deduct amounts received on disposals .....                                                                             | 292,517,084   | 250,298,438                     |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  | 1,193,174     | 99,384                          |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |               | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                                                |               | 0                               |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 5,458,516,974 | 4,839,834,382                   |
| 12. Total valuation allowance .....                                                                                       |               |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 5,458,516,974 | 4,839,834,382                   |
| 14. Deduct total nonadmitted amounts .....                                                                                |               | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      | 5,458,516,974 | 4,839,834,382                   |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 540,724,943  | 468,656,612                     |
| 2. Cost of acquired:                                                                         |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 | 2,419,498    | 13,214,242                      |
| 2.2 Additional investment made after acquisition .....                                       | 162,814,011  | 50,374,016                      |
| 3. Capitalized deferred interest and other .....                                             | 0            | 0                               |
| 4. Accrual of discount .....                                                                 | 443          | 649                             |
| 5. Unrealized valuation increase/(decrease) .....                                            | 21,478,552   | 28,859,190                      |
| 6. Total gain (loss) on disposals .....                                                      | 0            | 0                               |
| 7. Deduct amounts received on disposals .....                                                | 30,897,716   | 20,217,029                      |
| 8. Deduct amortization of premium and depreciation .....                                     | 78,760       | 101,060                         |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | 0            | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 731,205      | 61,677                          |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 695,729,766  | 540,724,943                     |
| 12. Deduct total nonadmitted amounts .....                                                   | 4,760,000    | 5,025,500                       |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 690,969,766  | 535,699,443                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1              | 2                               |
|-----------------------------------------------------------------------------------------------------------|----------------|---------------------------------|
|                                                                                                           | Year to Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 22,717,886,684 | 18,925,651,898                  |
| 2. Cost of bonds and stocks acquired .....                                                                | 5,071,880,391  | 6,547,575,242                   |
| 3. Accrual of discount .....                                                                              | 80,044,614     | 77,043,480                      |
| 4. Unrealized valuation increase/(decrease) .....                                                         | 145,808,303    | 147,088,466                     |
| 5. Total gain (loss) on disposals .....                                                                   | 73,829,195     | (25,214,377)                    |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 3,687,928,181  | 2,820,951,312                   |
| 7. Deduct amortization of premium .....                                                                   | 87,804,452     | 103,948,734                     |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 0              | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 0              | 25,282,422                      |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 2,888,818      | (4,075,557)                     |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 24,316,605,372 | 22,717,886,684                  |
| 12. Deduct total nonadmitted amounts .....                                                                | 234,330,752    | 197,681,197                     |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 24,082,274,620 | 22,520,205,487                  |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

| NAIC Designation                    | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 13,397,668,735                                                          | 1,142,265,068                                  | 1,131,837,558                                  | 12,008,560                                             | 12,717,894,956                                                  | 13,397,668,735                                                   | 13,420,104,805                                                  | 12,572,927,770                                                    |
| 2. NAIC 2 (a) .....                 | 7,212,547,767                                                           | 4,424,236,437                                  | 4,024,629,381                                  | 51,386,257                                             | 6,990,020,043                                                   | 7,212,547,767                                                    | 7,663,541,080                                                   | 6,802,637,296                                                     |
| 3. NAIC 3 (a) .....                 | 1,248,120,335                                                           | 19,670,837                                     | 35,076,916                                     | (33,026,993)                                           | 1,367,578,791                                                   | 1,248,120,335                                                    | 1,199,687,263                                                   | 1,396,621,909                                                     |
| 4. NAIC 4 (a) .....                 | 477,032,640                                                             | 51,307,966                                     | 76,215,916                                     | 38,097,105                                             | 613,419,030                                                     | 477,032,640                                                      | 490,221,795                                                     | 628,116,485                                                       |
| 5. NAIC 5 (a) .....                 | 170,487,781                                                             | 59,321,669                                     | 8,875,793                                      | (5,169,705)                                            | 189,213,809                                                     | 170,487,781                                                      | 215,763,952                                                     | 109,983,401                                                       |
| 6. NAIC 6 (a) .....                 | 10,795,987                                                              | 841,974                                        | 1,279,954                                      | 1,307,419                                              | 7,761,891                                                       | 10,795,987                                                       | 11,665,426                                                      | 10,782,975                                                        |
| 7. Total Bonds                      | 22,516,653,245                                                          | 5,697,643,951                                  | 5,277,915,518                                  | 64,602,643                                             | 21,885,888,520                                                  | 22,516,653,245                                                   | 23,000,984,321                                                  | 21,521,069,836                                                    |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 9. NAIC 2 .....                     | 27,989,576                                                              | 0                                              | 0                                              | 2,258,089                                              | 33,373,081                                                      | 27,989,576                                                       | 30,247,665                                                      | 32,189,147                                                        |
| 10. NAIC 3 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 11. NAIC 4 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 12. NAIC 5 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 13. NAIC 6 .....                    | 733                                                                     | 0                                              | 0                                              | (718)                                                  | 1,465                                                           | 733                                                              | 15                                                              | 3,296                                                             |
| 14. Total Preferred Stock .....     | 27,990,309                                                              | 0                                              | 0                                              | 2,257,371                                              | 33,374,546                                                      | 27,990,309                                                       | 30,247,680                                                      | 32,192,443                                                        |
| 15. Total Bonds and Preferred Stock | 22,544,643,554                                                          | 5,697,643,951                                  | 5,277,915,518                                  | 66,860,014                                             | 21,919,263,066                                                  | 22,544,643,554                                                   | 23,031,232,001                                                  | 21,553,262,279                                                    |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ .....25,000,000 ; NAIC 2 \$ ..... 162,225,441 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3           | 4                                  | 5                                            |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|----------------------------------------------|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 29,916,819                      | xxx       | 29,916,819  | 99,132                             | 0                                            |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 0            | 28,749,998                      |
| 2. Cost of short-term investments acquired .....                                          | 29,916,819   | 46,125,471                      |
| 3. Accrual of discount .....                                                              | 0            | 0                               |
| 4. Unrealized valuation increase/(decrease) .....                                         | 0            | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | 0            | 0                               |
| 6. Deduct consideration received on disposals .....                                       | 0            | 74,875,469                      |
| 7. Deduct amortization of premium .....                                                   | 0            | 0                               |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0            | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0            | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 29,916,819   | 0                               |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 29,916,819   | 0                               |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                 |             |
|-----|---------------------------------------------------------------------------------|-------------|
| 1.  | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)     | 1,194,487   |
| 2.  | Cost Paid/(Consideration Received) on additions                                 |             |
| 3.  | Unrealized Valuation increase/(decrease)                                        | 24,039,678  |
| 4.  | SSAP No. 108 adjustments                                                        |             |
| 5.  | Total gain (loss) on termination recognized                                     | (2,523,125) |
| 6.  | Considerations received/(paid) on terminations                                  | (2,523,125) |
| 7.  | Amortization                                                                    |             |
| 8.  | Adjustment to the Book/Adjusted Carrying Value of hedged item                   |             |
| 9.  | Total foreign exchange change in Book/Adjusted Carrying Value                   |             |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 25,234,165  |
| 11. | Deduct nonadmitted assets                                                       |             |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 25,234,165  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

|     |                                                                                               | Book/Adjusted Carrying Value Check |
|-----|-----------------------------------------------------------------------------------------------|------------------------------------|
| 1.  | Part A, Section 1, Column 14.....                                                             | 25,234,162                         |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 0                                  |
| 3.  | Total (Line 1 plus Line 2) .....                                                              | 25,234,162                         |
| 4.  | Part D, Section 1, Column 6 .....                                                             | 25,506,412                         |
| 5.  | Part D, Section 1, Column 7 .....                                                             | (272,250)                          |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....                                                | 0                                  |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....                                                            | 25,234,162                         |
| 8.  | Part B, Section 1, Column 13 .....                                                            |                                    |
| 9.  | Total (Line 7 plus Line 8) .....                                                              | 25,234,162                         |
| 10. | Part D, Section 1, Column 9 .....                                                             | 25,506,412                         |
| 11. | Part D, Section 1, Column 10 .....                                                            | (272,250)                          |
| 12. | Total (Line 9 minus Line 10 minus Line 11) .....                                              | 0                                  |
|     |                                                                                               | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21 .....                                                            | 9,492,556                          |
| 14. | Part B, Section 1, Column 20 .....                                                            |                                    |
| 15. | Part D, Section 1, Column 12 .....                                                            | 9,492,556                          |
| 16. | Total (Line 13 plus Line 14 minus Line 15) .....                                              | 0                                  |

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1              | 2                               |
|-------------------------------------------------------------------------------------------|----------------|---------------------------------|
|                                                                                           | Year To Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 278,662,392    | 520,047,114                     |
| 2. Cost of cash equivalents acquired .....                                                | 12,506,026,488 | 20,055,266,654                  |
| 3. Accrual of discount .....                                                              | 0              | 0                               |
| 4. Unrealized valuation increase/(decrease) .....                                         | 0              | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | 1,211          | 1,116,924                       |
| 6. Deduct consideration received on disposals .....                                       | 12,587,116,168 | 20,297,768,300                  |
| 7. Deduct amortization of premium .....                                                   | 0              | 0                               |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0              | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0              | 0                               |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 197,573,923    | 278,662,392                     |
| 11. Deduct total nonadmitted amounts .....                                                | 0              | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 197,573,923    | 278,662,392                     |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

## SCHEDULE A - PART 2

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

[illegible]

## SCHEDULE A - PART 3

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

| 1<br><br>Loan Number                                                                              | Location                   |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Rate of Interest | 7<br><br>Actual Cost at Time of Acquisition | 8<br><br>Additional Investment Made After Acquisition | 9<br><br>Value of Land and Buildings |
|---------------------------------------------------------------------------------------------------|----------------------------|----------------|--------------------|------------------------|---------------------------|---------------------------------------------|-------------------------------------------------------|--------------------------------------|
|                                                                                                   | 2<br><br>City              | 3<br><br>State |                    |                        |                           |                                             |                                                       |                                      |
| 000325530 .....                                                                                   | INDUSTRY .....             | PA .....       |                    | 05/02/2022 .....       | 3.793 .....               | 0 .....                                     | 3 .....                                               | 97,629 .....                         |
| 000325853 .....                                                                                   | ANDREWS .....              | TX .....       |                    | 05/02/2022 .....       | 6.333 .....               | 0 .....                                     | 315 .....                                             | 155,600 .....                        |
| 000326061 .....                                                                                   | PLAINFIELD .....           | IL .....       |                    | 05/02/2022 .....       | 4.950 .....               | 0 .....                                     | 374 .....                                             | 325,894 .....                        |
| 000326803 .....                                                                                   | GREENSBORO .....           | NC .....       |                    | 05/02/2022 .....       | 4.434 .....               | 0 .....                                     | 331 .....                                             | 304,324 .....                        |
| 000331388 .....                                                                                   | WOODRUFF .....             | SC .....       |                    | 08/30/2023 .....       | 4.487 .....               | 0 .....                                     | 359 .....                                             | 260,425 .....                        |
| 000331411 .....                                                                                   | FREDERICKSBURG .....       | VA .....       |                    | 08/30/2023 .....       | 6.608 .....               | 0 .....                                     | 559 .....                                             | 524,000 .....                        |
| 000331452 .....                                                                                   | LANCASTER .....            | PA .....       |                    | 08/30/2023 .....       | 6.917 .....               | 0 .....                                     | 108 .....                                             | 184,955 .....                        |
| 000331469 .....                                                                                   | AMA .....                  | LA .....       |                    | 08/30/2023 .....       | 7.281 .....               | 0 .....                                     | 219 .....                                             | 167,695 .....                        |
| 000331521 .....                                                                                   | SAN ANTONIO .....          | TX .....       |                    | 08/30/2023 .....       | 4.863 .....               | 0 .....                                     | 2,421 .....                                           | 270,000 .....                        |
| 000331532 .....                                                                                   | ROCKLEDGE .....            | FL .....       |                    | 08/30/2023 .....       | 5.411 .....               | 0 .....                                     | 245 .....                                             | 210,000 .....                        |
| 0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed                 |                            |                |                    |                        |                           | 0                                           | 4,934                                                 | 2,500,522                            |
| 1267 .....                                                                                        | ORLANDO .....              | FL .....       |                    | 03/21/2022 .....       | 4.100 .....               | 0 .....                                     | 967,127 .....                                         | 106,470,200 .....                    |
| 1307 .....                                                                                        | FORT WORTH .....           | TX .....       |                    | 06/03/2022 .....       | 4.860 .....               | 0 .....                                     | 13,080,180 .....                                      | 98,536,900 .....                     |
| 1308 .....                                                                                        | LEBANON .....              | TN .....       |                    | 09/21/2023 .....       | 7.868 .....               | 0 .....                                     | 2,384,661 .....                                       | 64,000,000 .....                     |
| 1311 .....                                                                                        | FOUNTAIN .....             | CO .....       |                    | 03/17/2023 .....       | 8.354 .....               | 0 .....                                     | 10,827,923 .....                                      | 117,705,000 .....                    |
| 1325 .....                                                                                        | FT. MYERS .....            | FL .....       |                    | 08/31/2023 .....       | 8.604 .....               | 0 .....                                     | 8,949,638 .....                                       | 92,094,800 .....                     |
| 1327 .....                                                                                        | CINCINNATI .....           | OH .....       |                    | 11/02/2023 .....       | 8.868 .....               | 0 .....                                     | 8,864,714 .....                                       | 68,015,250 .....                     |
| 1328 .....                                                                                        | WELLFORD .....             | SC .....       |                    | 05/08/2023 .....       | 8.818 .....               | 0 .....                                     | 15,307,270 .....                                      | 99,092,160 .....                     |
| 1329 .....                                                                                        | LEBANON .....              | IN .....       |                    | 04/27/2023 .....       | 8.418 .....               | 0 .....                                     | 10,899,425 .....                                      | 63,728,380 .....                     |
| 1332 .....                                                                                        | EMERSON .....              | GA .....       |                    | 11/02/2022 .....       | 8.118 .....               | 0 .....                                     | 10,535,272 .....                                      | 75,901,410 .....                     |
| 1346 .....                                                                                        | AURORA .....               | CO .....       |                    | 07/17/2024 .....       | 6.690 .....               | 74,000,000 .....                            | 0 .....                                               | 128,300,000 .....                    |
| 1347 .....                                                                                        | CHARLOTTE .....            | NC .....       |                    | 07/29/2024 .....       | 6.600 .....               | 16,350,000 .....                            | 0 .....                                               | 30,550,000 .....                     |
| 1348 .....                                                                                        | LOUISVILLE .....           | KY .....       |                    | 07/31/2024 .....       | 6.990 .....               | 26,700,000 .....                            | 0 .....                                               | 41,100,000 .....                     |
| 1349 .....                                                                                        | HARRISONBURG .....         | VA .....       |                    | 08/06/2024 .....       | 6.290 .....               | 18,200,000 .....                            | 0 .....                                               | 33,900,000 .....                     |
| 1351 .....                                                                                        | COMMERCE CHARTER TWP ..... | MI .....       |                    | 09/17/2024 .....       | 6.530 .....               | 36,000,000 .....                            | 0 .....                                               | 55,800,000 .....                     |
| 0599999. Mortgages in good standing - Commercial mortgages-all other                              |                            |                |                    |                        |                           | 171,250,000                                 | 81,816,210                                            | 1,075,194,100                        |
| 0899999. Total Mortgages in good standing                                                         |                            |                |                    |                        |                           | 171,250,000                                 | 81,821,144                                            | 1,077,694,622                        |
| 1699999. Total - Restructured Mortgages                                                           |                            |                |                    |                        |                           | 0                                           | 0                                                     | 0                                    |
| 000325843 .....                                                                                   | OKLAHOMA CITY .....        | OK .....       |                    | 05/02/2022 .....       | 3.957 .....               | 0 .....                                     | 6,769 .....                                           | 116,714 .....                        |
| 000326138 .....                                                                                   | STICKLERVILLE .....        | NJ .....       |                    | 05/02/2022 .....       | 4.054 .....               | 0 .....                                     | 20,542 .....                                          | 336,596 .....                        |
| 000326171 .....                                                                                   | MADISON .....              | IL .....       |                    | 05/02/2022 .....       | 4.052 .....               | 0 .....                                     | 7,197 .....                                           | 72,821 .....                         |
| 000326178 .....                                                                                   | WAUWATOSA .....            | WI .....       |                    | 05/02/2022 .....       | 4.202 .....               | 0 .....                                     | 5,280 .....                                           | 304,436 .....                        |
| 000326747 .....                                                                                   | ALEXANDRIA .....           | LA .....       |                    | 05/02/2022 .....       | 4.563 .....               | 0 .....                                     | 8,175 .....                                           | 165,906 .....                        |
| 000326800 .....                                                                                   | LAKE WORTH .....           | FL .....       |                    | 05/02/2022 .....       | 3.542 .....               | 0 .....                                     | 10,575 .....                                          | 362,825 .....                        |
| 000331310 .....                                                                                   | ROME .....                 | NY .....       |                    | 08/30/2023 .....       | 7.065 .....               | 0 .....                                     | 12,533 .....                                          | 216,820 .....                        |
| 000331372 .....                                                                                   | MIRAMAR .....              | FL .....       |                    | 08/30/2023 .....       | 5.455 .....               | 0 .....                                     | 21,889 .....                                          | 992,245 .....                        |
| 000331570 .....                                                                                   | ODESSA .....               | TX .....       |                    | 08/30/2023 .....       | 5.910 .....               | 0 .....                                     | 10,560 .....                                          | 247,000 .....                        |
| 1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed |                            |                |                    |                        |                           | 0                                           | 103,519                                               | 2,815,363                            |
| 2499999. Total - Mortgages with overdue interest over 90 days                                     |                            |                |                    |                        |                           | 0                                           | 103,519                                               | 2,815,363                            |
| 000325300 .....                                                                                   | JOLIET .....               | IL .....       |                    | 05/02/2022 .....       | 4.863 .....               | 0 .....                                     | 31,334 .....                                          | 118,016 .....                        |
| 000325319 .....                                                                                   | WAKE FOREST .....          | NC .....       |                    | 05/02/2022 .....       | 4.069 .....               | 0 .....                                     | 12,852 .....                                          | 144,201 .....                        |
| 000325330 .....                                                                                   | ROCKY POINT .....          | NC .....       |                    | 05/02/2022 .....       | 6.421 .....               | 0 .....                                     | 10,203 .....                                          | 180,000 .....                        |
| 000325336 .....                                                                                   | OOLOGAH .....              | OK .....       |                    | 05/02/2022 .....       | 3.968 .....               | 0 .....                                     | 4,213 .....                                           | 377,263 .....                        |
| 000325506 .....                                                                                   | CARTHAGE .....             | NY .....       |                    | 05/02/2022 .....       | 5.001 .....               | 0 .....                                     | 37,832 .....                                          | 202,513 .....                        |
| 000325664 .....                                                                                   | SAINT PETERSBURG .....     | FL .....       |                    | 05/02/2022 .....       | 5.207 .....               | 0 .....                                     | 11,821 .....                                          | 351,879 .....                        |
| 000326238 .....                                                                                   | HAZEL CREST .....          | IL .....       |                    | 05/02/2022 .....       | 4.878 .....               | 0 .....                                     | 29,843 .....                                          | 225,396 .....                        |
| 000326280 .....                                                                                   | VALLEY STREAM .....        | NY .....       |                    | 05/02/2022 .....       | 5.780 .....               | 0 .....                                     | 63,295 .....                                          | 595,000 .....                        |
| 000326312 .....                                                                                   | CORPUS CHRISTI .....       | TX .....       |                    | 05/02/2022 .....       | 3.093 .....               | 0 .....                                     | 815 .....                                             | 296,147 .....                        |
| 000326538 .....                                                                                   | PITTSBURGH .....           | PA .....       |                    | 05/02/2022 .....       | 4.309 .....               | 0 .....                                     | 25,272 .....                                          | 250,190 .....                        |
| 000326570 .....                                                                                   | WESTMINSTER .....          | CO .....       |                    | 05/02/2022 .....       | 3.560 .....               | 0 .....                                     | 282 .....                                             | 698,584 .....                        |
| 000326612 .....                                                                                   | JACKSON .....              | MS .....       |                    | 05/02/2022 .....       | 4.457 .....               | 0 .....                                     | 38,162 .....                                          | 118,000 .....                        |
| 000326728 .....                                                                                   | NEW CASTLE .....           | DE .....       |                    | 05/02/2022 .....       | 3.706 .....               | 0 .....                                     | 5,949 .....                                           | 300,000 .....                        |
| 000326816 .....                                                                                   | DAVENPORT .....            | IA .....       |                    | 05/02/2022 .....       | 5.207 .....               | 0 .....                                     | 11,592 .....                                          | 136,000 .....                        |
| 000331338 .....                                                                                   | MONROE .....               | LA .....       |                    | 08/30/2023 .....       | 10.037 .....              | 0 .....                                     | 10,253 .....                                          | 42,148 .....                         |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

| 1<br><br>Loan Number                                                                     | Location               |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Rate of Interest | 7<br><br>Actual Cost at Time of Acquisition | 8<br><br>Additional Investment Made After Acquisition | 9<br><br>Value of Land and Buildings |
|------------------------------------------------------------------------------------------|------------------------|----------------|--------------------|------------------------|---------------------------|---------------------------------------------|-------------------------------------------------------|--------------------------------------|
|                                                                                          | 2<br><br>City          | 3<br><br>State |                    |                        |                           |                                             |                                                       |                                      |
| 000331456 .....                                                                          | PRAIRIE DU CHIEN ..... | WI .....       |                    | 08/30/2023 .....       | 7.102 .....               | 0 .....                                     | 11,248 .....                                          | 220,000 .....                        |
| 000331545 .....                                                                          | MONTEVALLO .....       | AL .....       |                    | 08/30/2023 .....       | 4.123 .....               | 0 .....                                     | 16,862 .....                                          | 267,264 .....                        |
| 000331602 .....                                                                          | EL PASO .....          | TX .....       |                    | 08/30/2023 .....       | 6.471 .....               | 0 .....                                     | 17,906 .....                                          | 234,160 .....                        |
| 000331670 .....                                                                          | TEKAMAH .....          | NE .....       |                    | 08/30/2023 .....       | 4.254 .....               | 0 .....                                     | 13,290 .....                                          | 177,450 .....                        |
| 2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed |                        |                |                    |                        |                           | 0                                           | 353,024                                               | 4,934,211                            |
| 3299999. Total - Mortgages in the process of foreclosure                                 |                        |                |                    |                        |                           | 0                                           | 353,024                                               | 4,934,211                            |
| 3399999 - Totals                                                                         |                        |                |                    |                        |                           | 171,250,000                                 | 82,277,688                                            | 1,085,444,196                        |

SCHEDULE B - PART 3

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

| 1<br><br>Loan Number                   | Location            |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Disposal Date | 7<br><br>Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment           |                                                   |                                                                       |                                                   |                                                  |                                                       | 14<br><br>Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15<br><br>Consid-eration | 16<br><br>Foreign Exchange Gain (Loss) on Disposal | 17<br><br>Realized Gain (Loss) on Disposal | 18<br><br>Total Gain (Loss) on Disposal |
|----------------------------------------|---------------------|----------------|--------------------|------------------------|------------------------|--------------------------------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|-----------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------|-------------------------------------------------------|----------------------------------------------------------------------------------|--------------------------|----------------------------------------------------|--------------------------------------------|-----------------------------------------|
|                                        | 2<br><br>City       | 3<br><br>State |                    |                        |                        |                                                                                | 8<br><br>Unrealized Valuation Increase/ (Decrease) | 9<br><br>Current Year's (Amortization) /Accretion | 10<br><br>Current Year's Other- Than- Temporary Impairment Recognized | 11<br><br>Capitalized Deferred Interest and Other | 12<br><br>Total Change in Book Value (8+9-10+11) | 13<br><br>Total Foreign Exchange Change in Book Value |                                                                                  |                          |                                                    |                                            |                                         |
| 1232 .....                             | LISLE .....         | IL .....       |                    | 10/29/2020 .....       | 09/10/2024 .....       | 45,423,513 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 44,726,118 .....                                                                 | 44,726,118 .....         | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 0199999. Mortgages closed by repayment |                     |                |                    |                        |                        | 45,423,513                                                                     | 0                                                  | 0                                                 | 0                                                                     | 0                                                 | 0                                                | 0                                                     | 44,726,118                                                                       | 44,726,118               | 0                                                  | 0                                          | 0                                       |
| 1151 .....                             | LORTON .....        | VA .....       |                    | 09/28/2009 .....       |                        | 5,402,055 .....                                                                | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 720,535 .....                                                                    | 720,535 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1166 .....                             | PUYALLUP .....      | WA .....       |                    | 02/24/2012 .....       |                        | 10,809,434 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 270,578 .....                                                                    | 270,578 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1178 .....                             | LORTON .....        | VA .....       |                    | 09/18/2013 .....       |                        | 5,515,369 .....                                                                | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 64,609 .....                                                                     | 64,609 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1183 .....                             | ROSEVILLE .....     | CA .....       |                    | 11/20/2014 .....       |                        | 2,000,330 .....                                                                | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 35,391 .....                                                                     | 35,391 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1186 .....                             | ROCKY RIVER .....   | OH .....       |                    | 02/10/2015 .....       |                        | 24,000,000 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 162,743 .....                                                                    | 162,743 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1188 .....                             | CINCINNATI .....    | OH .....       |                    | 10/02/2015 .....       |                        | 18,954,544 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 112,688 .....                                                                    | 112,688 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1189 .....                             | CINCINNATI .....    | OH .....       |                    | 10/02/2015 .....       |                        | 8,719,821 .....                                                                | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 65,673 .....                                                                     | 65,673 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1190 .....                             | CINCINNATI .....    | OH .....       |                    | 10/02/2015 .....       |                        | 36,247,523 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 269,920 .....                                                                    | 269,920 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1196 .....                             | APEX .....          | NC .....       |                    | 09/21/2017 .....       |                        | 12,359,592 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 77,484 .....                                                                     | 77,484 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1197 .....                             | BEL AIR .....       | MD .....       |                    | 12/12/2017 .....       |                        | 45,583,432 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 238,204 .....                                                                    | 238,204 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1198 .....                             | NEWPORT .....       | KY .....       |                    | 12/19/2017 .....       |                        | 8,403,668 .....                                                                | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 112,430 .....                                                                    | 112,430 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1199 .....                             | KENNESAW .....      | GA .....       |                    | 03/12/2018 .....       |                        | 10,743,760 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 93,978 .....                                                                     | 93,978 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1200 .....                             | KENNESAW .....      | GA .....       |                    | 03/12/2018 .....       |                        | 7,375,676 .....                                                                | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 64,516 .....                                                                     | 64,516 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1201 .....                             | KENNESAW .....      | GA .....       |                    | 03/12/2018 .....       |                        | 10,871,662 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 95,096 .....                                                                     | 95,096 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1202 .....                             | LONGMONT .....      | CO .....       |                    | 04/19/2018 .....       |                        | 48,542,185 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 265,459 .....                                                                    | 265,459 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1206 .....                             | LONGWOOD .....      | FL .....       |                    | 07/12/2018 .....       |                        | 34,567,761 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 164,635 .....                                                                    | 164,635 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1207 .....                             | CARMEL .....        | IN .....       |                    | 09/10/2018 .....       |                        | 31,697,650 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 86,492 .....                                                                     | 86,492 .....             | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1209 .....                             | NORTHLAKE .....     | TX .....       |                    | 09/18/2018 .....       |                        | 39,961,447 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 190,996 .....                                                                    | 190,996 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1210 .....                             | COLUMBUS .....      | OH .....       |                    | 09/26/2018 .....       |                        | 54,362,139 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 274,952 .....                                                                    | 274,952 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1212 .....                             | KATY .....          | TX .....       |                    | 12/21/2018 .....       |                        | 50,689,039 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 369,713 .....                                                                    | 369,713 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1216 .....                             | OKLAHOMA CITY ..... | OK .....       |                    | 07/30/2019 .....       |                        | 25,747,350 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 132,400 .....                                                                    | 132,400 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1217 .....                             | WASHINGTON .....    | DC .....       |                    | 08/08/2019 .....       |                        | 26,370,494 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 124,394 .....                                                                    | 124,394 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1218 .....                             | LAND OLAKES .....   | FL .....       |                    | 08/12/2019 .....       |                        | 42,809,521 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 214,465 .....                                                                    | 214,465 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1219 .....                             | CINCINNATI .....    | OH .....       |                    | 09/20/2019 .....       |                        | 25,361,902 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 140,389 .....                                                                    | 140,389 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1222 .....                             | CALIFORNIA .....    | MD .....       |                    | 12/20/2019 .....       |                        | 19,205,303 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 124,094 .....                                                                    | 124,094 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1223 .....                             | WASHINGTON .....    | DC .....       |                    | 02/14/2020 .....       |                        | 60,000,000 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 279,301 .....                                                                    | 279,301 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1224 .....                             | MURFREESBORO .....  | TN .....       |                    | 03/06/2020 .....       |                        | 24,184,062 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 123,275 .....                                                                    | 123,275 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1225 .....                             | E. WICHITA .....    | KS .....       |                    | 04/16/2020 .....       |                        | 30,209,716 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 163,815 .....                                                                    | 163,815 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1227 .....                             | INDIANAPOLIS .....  | IN .....       |                    | 06/10/2020 .....       |                        | 59,937,347 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 290,389 .....                                                                    | 290,389 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |
| 1228 .....                             | FISHERS .....       | IN .....       |                    | 06/15/2020 .....       |                        | 43,817,979 .....                                                               | 0 .....                                            | 0 .....                                           | 0 .....                                                               | 0 .....                                           | 0 .....                                          | 0 .....                                               | 211,496 .....                                                                    | 211,496 .....            | 0 .....                                            | 0 .....                                    | 0 .....                                 |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location             |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-------------|----------------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2                    | 3     |           |               |               |                                                                      | 8                                        | 9                                       | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number | City                 | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1229        | ORLANDO              | FL    |           | 08/27/2020    |               | 43,271,718                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 215,411                                                               | 215,411        | 0                                        | 0                                | 0                             |
| 1230        | HUNTSVILLE           | AL    |           | 09/01/2020    |               | 47,493,909                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 235,125                                                               | 235,125        | 0                                        | 0                                | 0                             |
| 1232        | LISLE                | IL    |           | 10/29/2020    |               | 45,423,513                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 234,278                                                               | 234,278        | 0                                        | 0                                | 0                             |
| 1234        | BAINBRIDGE ISLAND    | WA    |           | 11/04/2020    |               | 35,692,247                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 177,167                                                               | 177,167        | 0                                        | 0                                | 0                             |
| 1235        | AUSTIN               | TX    |           | 11/10/2020    |               | 23,714,856                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 108,169                                                               | 108,169        | 0                                        | 0                                | 0                             |
| 1236        | AUSTIN               | TX    |           | 11/10/2020    |               | 1,997,041                                                            | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 9,109                                                                 | 9,109          | 0                                        | 0                                | 0                             |
| 1237        | AUSTIN               | TX    |           | 11/10/2020    |               | 15,726,694                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 71,733                                                                | 71,733         | 0                                        | 0                                | 0                             |
| 1243        | ELLETTSVILLE         | IN    |           | 04/15/2021    |               | 33,491,267                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 224,918                                                               | 224,918        | 0                                        | 0                                | 0                             |
| 1244        | CENTERVILLE          | OH    |           | 03/29/2021    |               | 41,669,390                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 216,867                                                               | 216,867        | 0                                        | 0                                | 0                             |
| 1245        | CLARKSVILLES         | TN    |           | 04/13/2021    |               | 30,598,872                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 155,395                                                               | 155,395        | 0                                        | 0                                | 0                             |
| 1248        | APEX                 | NC    |           | 07/15/2021    |               | 3,836,716                                                            | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 18,852                                                                | 18,852         | 0                                        | 0                                | 0                             |
| 1249        | STERLING             | VA    |           | 07/21/2021    |               | 40,209,282                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 205,801                                                               | 205,801        | 0                                        | 0                                | 0                             |
| 1250        | TAMPA                | FL    |           | 07/29/2021    |               | 72,800,000                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 148,054                                                               | 148,054        | 0                                        | 0                                | 0                             |
| 1258        | MCKINNEY             | TX    |           | 12/14/2021    |               | 37,500,000                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 900,000                                                               | 900,000        | 0                                        | 0                                | 0                             |
| 1259        | RAYMORE              | MO    |           | 12/14/2021    |               | 44,000,000                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 270,165                                                               | 270,165        | 0                                        | 0                                | 0                             |
| 1269        | DAVENPORT            | FL    |           | 03/30/2022    |               | 33,000,000                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 173,486                                                               | 173,486        | 0                                        | 0                                | 0                             |
| 1270        | DAVENPORT            | FL    |           | 03/30/2022    |               | 13,500,000                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 70,971                                                                | 70,971         | 0                                        | 0                                | 0                             |
| 1271        | SAN JOSE             | CA    |           | 05/05/2022    |               | 33,418,825                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 474,632                                                               | 474,632        | 0                                        | 0                                | 0                             |
| 1280        | PHOENIX              | AZ    |           | 07/27/2022    |               | 49,069,660                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 201,276                                                               | 201,276        | 0                                        | 0                                | 0                             |
| 1284        | RENO                 | NV    |           | 08/12/2022    |               | 59,336,429                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 247,040                                                               | 247,040        | 0                                        | 0                                | 0                             |
| 1296        | PITTSBURGH           | PA    |           | 05/11/2023    |               | 35,738,194                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 139,395                                                               | 139,395        | 0                                        | 0                                | 0                             |
| 1300        | WARRENSVILLE HEIGHTS | OH    |           | 07/25/2023    |               | 15,186,032                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 38,095                                                                | 38,095         | 0                                        | 0                                | 0                             |
| 1301        | CARMEL               | IN    |           | 07/25/2023    |               | 25,867,292                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 64,889                                                                | 64,889         | 0                                        | 0                                | 0                             |
| 1302        | PITTSBURGH           | PA    |           | 07/25/2023    |               | 23,204,703                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 58,210                                                                | 58,210         | 0                                        | 0                                | 0                             |
| 1310        | ROCHESTER            | MI    |           | 11/29/2023    |               | 34,000,000                                                           | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 86,585                                                                | 86,585         | 0                                        | 0                                | 0                             |
| 1331        | CINCINNATI           | OH    |           | 01/31/2024    |               | 0                                                                    | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 59,586                                                                | 59,586         | 0                                        | 0                                | 0                             |
| 9136        | MASON                | OH    |           | 11/12/2021    |               | 29,254,445                                                           | 0                                        | (24,846)                                | 0                                                         | 0                                       | (24,846)                               | 0                                           | 141,564                                                               | 141,564        | 0                                        | 0                                | 0                             |
| 000325639   | CARSONVILLE          | MI    |           | 05/02/2022    |               | 724                                                                  | 0                                        | 22                                      | 0                                                         | 0                                       | 22                                     | 0                                           | 746                                                                   | 746            | 0                                        | 0                                | 0                             |
| 000326631   | KATY                 | TX    |           | 05/02/2022    |               | 869                                                                  | 0                                        | 27                                      | 0                                                         | 0                                       | 27                                     | 0                                           | 896                                                                   | 896            | 0                                        | 0                                | 0                             |
| 000326035   | UNION                | NJ    |           | 05/02/2022    |               | 1,777                                                                | 0                                        | 54                                      | 0                                                         | 0                                       | 54                                     | 0                                           | 1,832                                                                 | 1,832          | 0                                        | 0                                | 0                             |
| 000326715   | WEST ALEXANDRIA      | OH    |           | 05/02/2022    |               | 154                                                                  | 0                                        | 5                                       | 0                                                         | 0                                       | 5                                      | 0                                           | 159                                                                   | 159            | 0                                        | 0                                | 0                             |
| 000325867   | RUTHER GLEN          | VA    |           | 05/02/2022    |               | 2,658                                                                | 0                                        | 81                                      | 0                                                         | 0                                       | 81                                     | 0                                           | 2,739                                                                 | 2,739          | 0                                        | 0                                | 0                             |
| 000325625   | REDFORD              | MI    |           | 05/02/2022    |               | 256                                                                  | 0                                        | 7                                       | 0                                                         | 0                                       | 7                                      | 0                                           | 263                                                                   | 263            | 0                                        | 0                                | 0                             |
| 000326403   | OAK PARK             | IL    |           | 05/02/2022    |               | 769                                                                  | 0                                        | 23                                      | 0                                                         | 0                                       | 23                                     | 0                                           | 792                                                                   | 792            | 0                                        | 0                                | 0                             |
| 000325853   | ANDREWS              | TX    |           | 05/02/2022    |               | 306                                                                  | 0                                        | 9                                       | 0                                                         | 0                                       | 9                                      | 0                                           | 315                                                                   | 315            | 0                                        | 0                                | 0                             |
| 000326729   | BATON ROUGE          | LA    |           | 05/02/2022    |               | 850                                                                  | 0                                        | 26                                      | 0                                                         | 0                                       | 26                                     | 0                                           | 876                                                                   | 876            | 0                                        | 0                                | 0                             |
| 000325499   | WICHITA              | KS    |           | 05/02/2022    |               | 516                                                                  | 0                                        | 16                                      | 0                                                         | 0                                       | 16                                     | 0                                           | 532                                                                   | 532            | 0                                        | 0                                | 0                             |
| 000326402   | HANOVER              | IN    |           | 05/02/2022    |               | 642                                                                  | 0                                        | 20                                      | 0                                                         | 0                                       | 20                                     | 0                                           | 661                                                                   | 661            | 0                                        | 0                                | 0                             |
| 000326048   | SPRINGDALE           | MD    |           | 05/02/2022    |               | 2,016                                                                | 0                                        | 62                                      | 0                                                         | 0                                       | 62                                     | 0                                           | 2,077                                                                 | 2,077          | 0                                        | 0                                | 0                             |
| 000326416   | SAGAMORE             | PA    |           | 05/02/2022    |               | 532                                                                  | 0                                        | 16                                      | 0                                                         | 0                                       | 16                                     | 0                                           | 548                                                                   | 548            | 0                                        | 0                                | 0                             |
| 000325300   | JOLIET               | IL    |           | 05/02/2022    |               | 287                                                                  | 0                                        | 6                                       | 0                                                         | 0                                       | 6                                      | 0                                           | 294                                                                   | 294            | 0                                        | 0                                | 0                             |
| 000326021   | DAYTONA BEACH        | FL    |           | 05/02/2022    |               | 405                                                                  | 0                                        | 12                                      | 0                                                         | 0                                       | 12                                     | 0                                           | 417                                                                   | 417            | 0                                        | 0                                | 0                             |
| 000325854   | WILLIAMSTOWN         | KY    |           | 05/02/2022    |               | 786                                                                  | 0                                        | 24                                      | 0                                                         | 0                                       | 24                                     | 0                                           | 810                                                                   | 810            | 0                                        | 0                                | 0                             |
| 000326331   | POUGHQUAG            | NY    |           | 05/02/2022    |               | 1,545                                                                | 0                                        | 47                                      | 0                                                         | 0                                       | 47                                     | 0                                           | 1,592                                                                 | 1,592          | 0                                        | 0                                | 0                             |
| 000325921   | CANTON               | OH    |           | 05/02/2022    |               | 1,227                                                                | 0                                        | 38                                      | 0                                                         | 0                                       | 38                                     | 0                                           | 1,265                                                                 | 1,265          | 0                                        | 0                                | 0                             |
| 000325636   | BURGETTSTOWN         | PA    |           | 05/02/2022    |               | 442                                                                  | 0                                        | 14                                      | 0                                                         | 0                                       | 14                                     | 0                                           | 456                                                                   | 456            | 0                                        | 0                                | 0                             |
| 000325326   | MONTPELLIER          | ID    |           | 05/02/2022    |               | 685                                                                  | 0                                        | 21                                      | 0                                                         | 0                                       | 21                                     | 0                                           | 706                                                                   | 706            | 0                                        | 0                                | 0                             |
| 000325498   | COLUMBUS             | OH    |           | 05/02/2022    |               | 439                                                                  | 0                                        | 13                                      | 0                                                         | 0                                       | 13                                     | 0                                           | 453                                                                   | 453            | 0                                        | 0                                | 0                             |
| 000325409   | WALDORF              | MD    |           | 05/02/2022    |               | 824                                                                  | 0                                        | 21                                      | 0                                                         | 0                                       | 21                                     | 0                                           | 845                                                                   | 845            | 0                                        | 0                                | 0                             |
| 000326586   | CROWN POINT          | IN    |           | 05/02/2022    |               | 190                                                                  | 0                                        | 6                                       | 0                                                         | 0                                       | 6                                      | 0                                           | 196                                                                   | 196            | 0                                        | 0                                | 0                             |
| 000326116   | ROANOKE              | VA    |           | 05/02/2022    |               | 642                                                                  | 0                                        | 20                                      | 0                                                         | 0                                       | 20                                     | 0                                           | 661                                                                   | 661            | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location        |       | 4         | 5             | 6             | 7                                                                                 | Change in Book Value/Recorded Investment        |                                                |                                                                         |                                                  |                                                 |                                                      | 14                                                                                 | 15                 | 16                                                   | 17                                        | 18                                     |
|-------------|-----------------|-------|-----------|---------------|---------------|-----------------------------------------------------------------------------------|-------------------------------------------------|------------------------------------------------|-------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------|------------------------------------------------------|------------------------------------------------------------------------------------|--------------------|------------------------------------------------------|-------------------------------------------|----------------------------------------|
|             | 2               | 3     |           |               |               |                                                                                   | 8                                               | 9                                              | 10                                                                      | 11                                               | 12                                              | 13                                                   |                                                                                    |                    |                                                      |                                           |                                        |
| Loan Number | City            | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)<br>/Accretion | Current Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 000325540   | MAYS LANDING    | NJ    |           | 05/02/2022    |               | 1,083                                                                             | 0                                               | 33                                             | 0                                                                       | 0                                                | 33                                              | 0                                                    | 1,117                                                                              | 1,117              | 0                                                    | 0                                         | 0                                      |
| 000326414   | NORTH LAS VEGAS | NV    |           | 05/02/2022    |               | 318                                                                               | 0                                               | 10                                             | 0                                                                       | 0                                                | 10                                              | 0                                                    | 327                                                                                | 327                | 0                                                    | 0                                         | 0                                      |
| 000325691   | VILLA PARK      | IL    |           | 05/02/2022    |               | 647                                                                               | 0                                               | 20                                             | 0                                                                       | 0                                                | 20                                              | 0                                                    | 666                                                                                | 666                | 0                                                    | 0                                         | 0                                      |
| 000325616   | ENGLAND         | AR    |           | 05/02/2022    |               | 215                                                                               | 0                                               | 7                                              | 0                                                                       | 0                                                | 7                                               | 0                                                    | 222                                                                                | 222                | 0                                                    | 0                                         | 0                                      |
| 000326566   | MENTOR          | OH    |           | 05/02/2022    |               | 649                                                                               | 0                                               | 20                                             | 0                                                                       | 0                                                | 20                                              | 0                                                    | 669                                                                                | 669                | 0                                                    | 0                                         | 0                                      |
| 000325900   | ALLENDALE       | SC    |           | 05/02/2022    |               | 924                                                                               | 0                                               | 28                                             | 0                                                                       | 0                                                | 28                                              | 0                                                    | 952                                                                                | 952                | 0                                                    | 0                                         | 0                                      |
| 000326338   | BALTIMORE       | MD    |           | 05/02/2022    |               | 195                                                                               | 0                                               | 6                                              | 0                                                                       | 0                                                | 6                                               | 0                                                    | 201                                                                                | 201                | 0                                                    | 0                                         | 0                                      |
| 000326268   | SOUTHPORT       | NC    |           | 05/02/2022    |               | 1,260                                                                             | 0                                               | 38                                             | 0                                                                       | 0                                                | 38                                              | 0                                                    | 1,298                                                                              | 1,298              | 0                                                    | 0                                         | 0                                      |
| 000326408   | SILVER SPRING   | MD    |           | 05/02/2022    |               | 1,830                                                                             | 0                                               | 56                                             | 0                                                                       | 0                                                | 56                                              | 0                                                    | 1,886                                                                              | 1,886              | 0                                                    | 0                                         | 0                                      |
| 000325927   | UPPER MARLBORO  | MD    |           | 05/02/2022    |               | 2,481                                                                             | 0                                               | 76                                             | 0                                                                       | 0                                                | 76                                              | 0                                                    | 2,557                                                                              | 2,557              | 0                                                    | 0                                         | 0                                      |
| 000326706   | MIDDLEBURG      | FL    |           | 05/02/2022    |               | 305                                                                               | 0                                               | 8                                              | 0                                                                       | 0                                                | 8                                               | 0                                                    | 312                                                                                | 312                | 0                                                    | 0                                         | 0                                      |
| 000326108   | VIRGINIA BEACH  | VA    |           | 05/02/2022    |               | 712                                                                               | 0                                               | 22                                             | 0                                                                       | 0                                                | 22                                              | 0                                                    | 734                                                                                | 734                | 0                                                    | 0                                         | 0                                      |
| 000325859   | KRUM            | TX    |           | 05/02/2022    |               | 870                                                                               | 0                                               | 27                                             | 0                                                                       | 0                                                | 27                                              | 0                                                    | 897                                                                                | 897                | 0                                                    | 0                                         | 0                                      |
| 000325617   | ALLIANCE        | OH    |           | 05/02/2022    |               | 1,150                                                                             | 0                                               | 35                                             | 0                                                                       | 0                                                | 35                                              | 0                                                    | 1,186                                                                              | 1,186              | 0                                                    | 0                                         | 0                                      |
| 000325929   | BALTIMORE       | MD    |           | 05/02/2022    |               | 359                                                                               | 0                                               | 11                                             | 0                                                                       | 0                                                | 11                                              | 0                                                    | 370                                                                                | 370                | 0                                                    | 0                                         | 0                                      |
| 000325450   | LAUREL          | MS    |           | 05/02/2022    |               | 218                                                                               | 0                                               | 3                                              | 0                                                                       | 0                                                | 3                                               | 0                                                    | 221                                                                                | 221                | 0                                                    | 0                                         | 0                                      |
| 000326649   | HOUSTON         | TX    |           | 05/02/2022    |               | 278                                                                               | 0                                               | 9                                              | 0                                                                       | 0                                                | 9                                               | 0                                                    | 287                                                                                | 287                | 0                                                    | 0                                         | 0                                      |
| 000326780   | GRANITE FALLS   | NC    |           | 05/02/2022    |               | 1,106                                                                             | 0                                               | 34                                             | 0                                                                       | 0                                                | 34                                              | 0                                                    | 1,140                                                                              | 1,140              | 0                                                    | 0                                         | 0                                      |
| 000326579   | EASLEY          | SC    |           | 05/02/2022    |               | 1,056                                                                             | 0                                               | 32                                             | 0                                                                       | 0                                                | 32                                              | 0                                                    | 1,088                                                                              | 1,088              | 0                                                    | 0                                         | 0                                      |
| 000326480   | VALLEJO         | CA    |           | 05/02/2022    |               | 1,263                                                                             | 0                                               | 39                                             | 0                                                                       | 0                                                | 39                                              | 0                                                    | 1,302                                                                              | 1,302              | 0                                                    | 0                                         | 0                                      |
| 000326419   | DOWNTOWN        | PA    |           | 05/02/2022    |               | 1,394                                                                             | 0                                               | 38                                             | 0                                                                       | 0                                                | 38                                              | 0                                                    | 1,433                                                                              | 1,433              | 0                                                    | 0                                         | 0                                      |
| 000326494   | IRVINE          | CA    |           | 05/02/2022    |               | 1,121                                                                             | 0                                               | 34                                             | 0                                                                       | 0                                                | 34                                              | 0                                                    | 1,156                                                                              | 1,156              | 0                                                    | 0                                         | 0                                      |
| 000325530   | INDUSTRY        | PA    |           | 05/02/2022    |               | 383                                                                               | 0                                               | 12                                             | 0                                                                       | 0                                                | 12                                              | 0                                                    | 395                                                                                | 395                | 0                                                    | 0                                         | 0                                      |
| 000326010   | TOPEKA          | KS    |           | 05/02/2022    |               | 453                                                                               | 0                                               | 14                                             | 0                                                                       | 0                                                | 14                                              | 0                                                    | 467                                                                                | 467                | 0                                                    | 0                                         | 0                                      |
| 000325315   | CAMDEN          | NJ    |           | 05/02/2022    |               | 1,231                                                                             | 0                                               | 29                                             | 0                                                                       | 0                                                | 29                                              | 0                                                    | 1,259                                                                              | 1,259              | 0                                                    | 0                                         | 0                                      |
| 000325390   | LUMBERTON       | NC    |           | 05/02/2022    |               | 144                                                                               | 0                                               | 4                                              | 0                                                                       | 0                                                | 4                                               | 0                                                    | 148                                                                                | 148                | 0                                                    | 0                                         | 0                                      |
| 000325925   | MANASSAS        | VA    |           | 05/02/2022    |               | 673                                                                               | 0                                               | 21                                             | 0                                                                       | 0                                                | 21                                              | 0                                                    | 694                                                                                | 694                | 0                                                    | 0                                         | 0                                      |
| 000326322   | MOORHEAD        | MN    |           | 05/02/2022    |               | 60                                                                                | 0                                               | 2                                              | 0                                                                       | 0                                                | 2                                               | 0                                                    | 62                                                                                 | 62                 | 0                                                    | 0                                         | 0                                      |
| 000325613   | NORTH VERNON    | IN    |           | 05/02/2022    |               | 321                                                                               | 0                                               | 10                                             | 0                                                                       | 0                                                | 10                                              | 0                                                    | 331                                                                                | 331                | 0                                                    | 0                                         | 0                                      |
| 000325545   | GARY            | IN    |           | 05/02/2022    |               | 787                                                                               | 0                                               | 24                                             | 0                                                                       | 0                                                | 24                                              | 0                                                    | 811                                                                                | 811                | 0                                                    | 0                                         | 0                                      |
| 000325773   | SAGINAW         | MI    |           | 05/02/2022    |               | 596                                                                               | 0                                               | 18                                             | 0                                                                       | 0                                                | 18                                              | 0                                                    | 614                                                                                | 614                | 0                                                    | 0                                         | 0                                      |
| 000326418   | TUCSON          | AZ    |           | 05/02/2022    |               | 543                                                                               | 0                                               | 17                                             | 0                                                                       | 0                                                | 17                                              | 0                                                    | 560                                                                                | 560                | 0                                                    | 0                                         | 0                                      |
| 000325628   | BAKERSFIELD     | CA    |           | 05/02/2022    |               | 607                                                                               | 0                                               | 19                                             | 0                                                                       | 0                                                | 19                                              | 0                                                    | 626                                                                                | 626                | 0                                                    | 0                                         | 0                                      |
| 000326023   | LEBANON         | ME    |           | 05/02/2022    |               | 1,477                                                                             | 0                                               | 45                                             | 0                                                                       | 0                                                | 45                                              | 0                                                    | 1,523                                                                              | 1,523              | 0                                                    | 0                                         | 0                                      |
| 000325926   | SIX MILE        | SC    |           | 05/02/2022    |               | 1,569                                                                             | 0                                               | 48                                             | 0                                                                       | 0                                                | 48                                              | 0                                                    | 1,617                                                                              | 1,617              | 0                                                    | 0                                         | 0                                      |
| 000325523   | LAKELAND        | FL    |           | 05/02/2022    |               | 240                                                                               | 0                                               | 7                                              | 0                                                                       | 0                                                | 7                                               | 0                                                    | 247                                                                                | 247                | 0                                                    | 0                                         | 0                                      |
| 000326613   | WINCHESTER      | VA    |           | 05/02/2022    |               | 964                                                                               | 0                                               | 30                                             | 0                                                                       | 0                                                | 30                                              | 0                                                    | 994                                                                                | 994                | 0                                                    | 0                                         | 0                                      |
| 000326245   | PORTALES        | NM    |           | 05/02/2022    |               | 933                                                                               | 0                                               | 29                                             | 0                                                                       | 0                                                | 29                                              | 0                                                    | 962                                                                                | 962                | 0                                                    | 0                                         | 0                                      |
| 000325308   | SEMMES          | AL    |           | 05/02/2022    |               | 620                                                                               | 0                                               | 19                                             | 0                                                                       | 0                                                | 19                                              | 0                                                    | 639                                                                                | 639                | 0                                                    | 0                                         | 0                                      |
| 000325904   | MANCHESTER      | CT    |           | 05/02/2022    |               | 920                                                                               | 0                                               | 28                                             | 0                                                                       | 0                                                | 28                                              | 0                                                    | 949                                                                                | 949                | 0                                                    | 0                                         | 0                                      |
| 000326259   | MOUNT PLEASANT  | MI    |           | 05/02/2022    |               | 861                                                                               | 0                                               | 26                                             | 0                                                                       | 0                                                | 26                                              | 0                                                    | 888                                                                                | 888                | 0                                                    | 0                                         | 0                                      |
| 000325398   | THEODORE        | AL    |           | 05/02/2022    |               | 1,652                                                                             | 0                                               | 51                                             | 0                                                                       | 0                                                | 1,702                                           | 0                                                    | 1,702                                                                              | 1,702              | 0                                                    | 0                                         | 0                                      |
| 000325836   | LUBBOCK         | TX    |           | 05/02/2022    |               | 399                                                                               | 0                                               | 12                                             | 0                                                                       | 0                                                | 12                                              | 0                                                    | 412                                                                                | 412                | 0                                                    | 0                                         | 0                                      |
| 000326244   | SALEM           | MO    |           | 05/02/2022    |               | 1,211                                                                             | 0                                               | 37                                             | 0                                                                       | 0                                                | 37                                              | 0                                                    | 1,248                                                                              | 1,248              | 0                                                    | 0                                         | 0                                      |
| 000326709   | HOLMES          | NY    |           | 05/02/2022    |               | 627                                                                               | 0                                               | 19                                             | 0                                                                       | 0                                                | 19                                              | 0                                                    | 646                                                                                | 646                | 0                                                    | 0                                         | 0                                      |
| 000326840   | CHARLESTOWN     | IN    |           | 05/02/2022    |               | 790                                                                               | 0                                               | 24                                             | 0                                                                       | 0                                                | 24                                              | 0                                                    | 814                                                                                | 814                | 0                                                    | 0                                         | 0                                      |
| 000326556   | COOPER CITY     | FL    |           | 05/02/2022    |               | 349                                                                               | 0                                               | 11                                             | 0                                                                       | 0                                                | 11                                              | 0                                                    | 360                                                                                | 360                | 0                                                    | 0                                         | 0                                      |
| 000325980   | SHERIDAN        | MI    |           | 05/02/2022    |               | 499                                                                               | 0                                               | 15                                             | 0                                                                       | 0                                                | 15                                              | 0                                                    | 514                                                                                | 514                | 0                                                    | 0                                         | 0                                      |
| 000326796   | CHERRY VALLEY   | AR    |           | 05/02/2022    |               | 972                                                                               | 0                                               | 29                                             | 0                                                                       | 0                                                | 29                                              | 0                                                    | 1,001                                                                              | 1,001              | 0                                                    | 0                                         | 0                                      |
| 000325395   | WINSTON SALEM   | NC    |           | 05/02/2022    |               | 154                                                                               | 0                                               | 4                                              | 0                                                                       | 0                                                | 4                                               | 0                                                    | 158                                                                                | 158                | 0                                                    | 0                                         | 0                                      |
| 000325991   | PEARSALL        | TX    |           | 05/02/2022    |               | 68                                                                                | 0                                               | 2                                              | 0                                                                       | 0                                                | 2                                               | 0                                                    | 69                                                                                 | 69                 | 0                                                    | 0                                         | 0                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location         |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-------------|------------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2                | 3     |           |               |               |                                                                      | 8                                        | 9                                       | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number | City             | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000325534   | FISHERS          | IN    |           | 05/02/2022    |               | 1,191                                                                | 0                                        | 36                                      | 0                                                         | 0                                       | 36                                     | 0                                           | 1,227                                                                 | 1,227          | 0                                        | 0                                | 0                             |
| 000326199   | PRINCETON        | NJ    |           | 05/02/2022    |               | 360                                                                  | 0                                        | 9                                       | 0                                                         | 0                                       | 9                                      | 0                                           | 369                                                                   | 369            | 0                                        | 0                                | 0                             |
| 000325992   | TENAHA           | TX    |           | 05/02/2022    |               | 554                                                                  | 0                                        | 14                                      | 0                                                         | 0                                       | 14                                     | 0                                           | 567                                                                   | 567            | 0                                        | 0                                | 0                             |
| 000326172   | WEST SALEM       | OH    |           | 05/02/2022    |               | 593                                                                  | 0                                        | 18                                      | 0                                                         | 0                                       | 18                                     | 0                                           | 611                                                                   | 611            | 0                                        | 0                                | 0                             |
| 000326339   | SANFORD          | FL    |           | 05/02/2022    |               | 598                                                                  | 0                                        | 18                                      | 0                                                         | 0                                       | 18                                     | 0                                           | 616                                                                   | 616            | 0                                        | 0                                | 0                             |
| 000326186   | BALTIMORE        | MD    |           | 05/02/2022    |               | 521                                                                  | 0                                        | 16                                      | 0                                                         | 0                                       | 16                                     | 0                                           | 537                                                                   | 537            | 0                                        | 0                                | 0                             |
| 000326242   | FELTON           | DE    |           | 05/02/2022    |               | 2,241                                                                | 0                                        | 69                                      | 0                                                         | 0                                       | 69                                     | 0                                           | 2,310                                                                 | 2,310          | 0                                        | 0                                | 0                             |
| 000325535   | TOLEDO           | OH    |           | 05/02/2022    |               | 573                                                                  | 0                                        | 18                                      | 0                                                         | 0                                       | 18                                     | 0                                           | 591                                                                   | 591            | 0                                        | 0                                | 0                             |
| 000325777   | ELKINS PARK      | PA    |           | 05/02/2022    |               | 672                                                                  | 0                                        | 21                                      | 0                                                         | 0                                       | 21                                     | 0                                           | 693                                                                   | 693            | 0                                        | 0                                | 0                             |
| 000325500   | STURGEON BAY     | WI    |           | 05/02/2022    |               | 584                                                                  | 0                                        | 18                                      | 0                                                         | 0                                       | 18                                     | 0                                           | 602                                                                   | 602            | 0                                        | 0                                | 0                             |
| 000325909   | SAN ANTONIO      | TX    |           | 05/02/2022    |               | 918                                                                  | 0                                        | 28                                      | 0                                                         | 0                                       | 28                                     | 0                                           | 945                                                                   | 945            | 0                                        | 0                                | 0                             |
| 000326845   | WILLIAMSTON      | SC    |           | 05/02/2022    |               | 647                                                                  | 0                                        | 19                                      | 0                                                         | 0                                       | 19                                     | 0                                           | 666                                                                   | 666            | 0                                        | 0                                | 0                             |
| 000325686   | COWGILL          | MO    |           | 05/02/2022    |               | 1,119                                                                | 0                                        | 34                                      | 0                                                         | 0                                       | 34                                     | 0                                           | 1,153                                                                 | 1,153          | 0                                        | 0                                | 0                             |
| 000326617   | BATON ROUGE      | LA    |           | 05/02/2022    |               | 850                                                                  | 0                                        | 26                                      | 0                                                         | 0                                       | 26                                     | 0                                           | 876                                                                   | 876            | 0                                        | 0                                | 0                             |
| 000326082   | AUBURN           | WA    |           | 05/02/2022    |               | 7,740                                                                | 0                                        | 237                                     | 0                                                         | 0                                       | 237                                    | 0                                           | 7,977                                                                 | 7,977          | 0                                        | 0                                | 0                             |
| 000326692   | HUNTINGTOWN      | MD    |           | 05/02/2022    |               | 411,969                                                              | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 411,969                                                               | 411,969        | 0                                        | 0                                | 0                             |
| 000326394   | FORT WAYNE       | IN    |           | 05/02/2022    |               | 768                                                                  | 0                                        | 24                                      | 0                                                         | 0                                       | 24                                     | 0                                           | 791                                                                   | 791            | 0                                        | 0                                | 0                             |
| 000325527   | BLOOMFIELD HILLS | MI    |           | 05/02/2022    |               | 491                                                                  | 0                                        | 15                                      | 0                                                         | 0                                       | 15                                     | 0                                           | 506                                                                   | 506            | 0                                        | 0                                | 0                             |
| 000326520   | WEAVERVILLE      | NC    |           | 05/02/2022    |               | 1,130                                                                | 0                                        | 35                                      | 0                                                         | 0                                       | 35                                     | 0                                           | 1,164                                                                 | 1,164          | 0                                        | 0                                | 0                             |
| 000326832   | TACOMA           | WA    |           | 05/02/2022    |               | 2,275                                                                | 0                                        | 70                                      | 0                                                         | 0                                       | 70                                     | 0                                           | 2,344                                                                 | 2,344          | 0                                        | 0                                | 0                             |
| 000326178   | WAIWATOSA        | WI    |           | 05/02/2022    |               | 1,246                                                                | 0                                        | 35                                      | 0                                                         | 0                                       | 35                                     | 0                                           | 1,281                                                                 | 1,281          | 0                                        | 0                                | 0                             |
| 000326774   | GRANITE FALLS    | NC    |           | 05/02/2022    |               | 360                                                                  | 0                                        | 11                                      | 0                                                         | 0                                       | 11                                     | 0                                           | 371                                                                   | 371            | 0                                        | 0                                | 0                             |
| 000326006   | LEVITTOWN        | PA    |           | 05/02/2022    |               | 381                                                                  | 0                                        | 11                                      | 0                                                         | 0                                       | 11                                     | 0                                           | 391                                                                   | 391            | 0                                        | 0                                | 0                             |
| 000325673   | CONSTABLEVILLE   | NY    |           | 05/02/2022    |               | 782                                                                  | 0                                        | 24                                      | 0                                                         | 0                                       | 24                                     | 0                                           | 806                                                                   | 806            | 0                                        | 0                                | 0                             |
| 000326221   | ORLANDO          | FL    |           | 05/02/2022    |               | 824                                                                  | 0                                        | 25                                      | 0                                                         | 0                                       | 25                                     | 0                                           | 849                                                                   | 849            | 0                                        | 0                                | 0                             |
| 000326318   | MOUNT VERNON     | OH    |           | 05/02/2022    |               | 420                                                                  | 0                                        | 13                                      | 0                                                         | 0                                       | 13                                     | 0                                           | 433                                                                   | 433            | 0                                        | 0                                | 0                             |
| 000326177   | VIRGINIA BEACH   | VA    |           | 05/02/2022    |               | 780                                                                  | 0                                        | 24                                      | 0                                                         | 0                                       | 24                                     | 0                                           | 804                                                                   | 804            | 0                                        | 0                                | 0                             |
| 000325539   | SIOUX CITY       | IA    |           | 05/02/2022    |               | 429                                                                  | 0                                        | 13                                      | 0                                                         | 0                                       | 13                                     | 0                                           | 442                                                                   | 442            | 0                                        | 0                                | 0                             |
| 000325372   | WHITSETT         | NC    |           | 05/02/2022    |               | 6,607                                                                | 0                                        | 202                                     | 0                                                         | 0                                       | 202                                    | 0                                           | 6,809                                                                 | 6,809          | 0                                        | 0                                | 0                             |
| 000326080   | GONZALES         | LA    |           | 05/02/2022    |               | 1,303                                                                | 0                                        | 40                                      | 0                                                         | 0                                       | 40                                     | 0                                           | 1,343                                                                 | 1,343          | 0                                        | 0                                | 0                             |
| 000325385   | COLONIAL BEACH   | VA    |           | 05/02/2022    |               | 1,020                                                                | 0                                        | 31                                      | 0                                                         | 0                                       | 31                                     | 0                                           | 1,052                                                                 | 1,052          | 0                                        | 0                                | 0                             |
| 000326150   | SAINT LOUIS      | MO    |           | 05/02/2022    |               | 228                                                                  | 0                                        | 7                                       | 0                                                         | 0                                       | 7                                      | 0                                           | 235                                                                   | 235            | 0                                        | 0                                | 0                             |
| 000326019   | MONMOUTH JCT     | NJ    |           | 05/02/2022    |               | 1,405                                                                | 0                                        | 43                                      | 0                                                         | 0                                       | 43                                     | 0                                           | 1,448                                                                 | 1,448          | 0                                        | 0                                | 0                             |
| 000326317   | ROSEDALE         | MD    |           | 05/02/2022    |               | 965                                                                  | 0                                        | 28                                      | 0                                                         | 0                                       | 28                                     | 0                                           | 993                                                                   | 993            | 0                                        | 0                                | 0                             |
| 000326232   | NEWMAN           | GA    |           | 05/02/2022    |               | 1,149                                                                | 0                                        | 35                                      | 0                                                         | 0                                       | 35                                     | 0                                           | 1,184                                                                 | 1,184          | 0                                        | 0                                | 0                             |
| 000326786   | CASTLE HAYNE     | NC    |           | 05/02/2022    |               | 993                                                                  | 0                                        | 30                                      | 0                                                         | 0                                       | 30                                     | 0                                           | 1,024                                                                 | 1,024          | 0                                        | 0                                | 0                             |
| 000325373   | KOKOMO           | IN    |           | 05/02/2022    |               | 935                                                                  | 0                                        | 29                                      | 0                                                         | 0                                       | 29                                     | 0                                           | 964                                                                   | 964            | 0                                        | 0                                | 0                             |
| 000326600   | TALLAHASSEE      | FL    |           | 05/02/2022    |               | 1,187                                                                | 0                                        | 36                                      | 0                                                         | 0                                       | 36                                     | 0                                           | 1,223                                                                 | 1,223          | 0                                        | 0                                | 0                             |
| 000325838   | CONCORD          | NC    |           | 05/02/2022    |               | 768                                                                  | 0                                        | 23                                      | 0                                                         | 0                                       | 23                                     | 0                                           | 792                                                                   | 792            | 0                                        | 0                                | 0                             |
| 000325698   | LUGOFF           | SC    |           | 05/02/2022    |               | 515                                                                  | 0                                        | 16                                      | 0                                                         | 0                                       | 16                                     | 0                                           | 531                                                                   | 531            | 0                                        | 0                                | 0                             |
| 000326246   | MERIDEN          | CT    |           | 05/02/2022    |               | 271                                                                  | 0                                        | 8                                       | 0                                                         | 0                                       | 8                                      | 0                                           | 279                                                                   | 279            | 0                                        | 0                                | 0                             |
| 000326488   | ORCHARD PARK     | NY    |           | 05/02/2022    |               | 1,035                                                                | 0                                        | 32                                      | 0                                                         | 0                                       | 32                                     | 0                                           | 1,067                                                                 | 1,067          | 0                                        | 0                                | 0                             |
| 000325740   | OWINGS MILLS     | MD    |           | 05/02/2022    |               | 2,458                                                                | 0                                        | 75                                      | 0                                                         | 0                                       | 75                                     | 0                                           | 2,533                                                                 | 2,533          | 0                                        | 0                                | 0                             |
| 000325456   | CINCINNATI       | OH    |           | 05/02/2022    |               | 1,261                                                                | 0                                        | 39                                      | 0                                                         | 0                                       | 39                                     | 0                                           | 1,299                                                                 | 1,299          | 0                                        | 0                                | 0                             |
| 000325810   | MERRILLVILLE     | IN    |           | 05/02/2022    |               | 1,275                                                                | 0                                        | 39                                      | 0                                                         | 0                                       | 39                                     | 0                                           | 1,314                                                                 | 1,314          | 0                                        | 0                                | 0                             |
| 000326696   | HOCKLEY          | TX    |           | 05/02/2022    |               | 807                                                                  | 0                                        | 25                                      | 0                                                         | 0                                       | 25                                     | 0                                           | 832                                                                   | 832            | 0                                        | 0                                | 0                             |
| 000326510   | ANNA             | IL    |           | 05/02/2022    |               | 142                                                                  | 0                                        | 4                                       | 0                                                         | 0                                       | 4                                      | 0                                           | 145                                                                   | 145            | 0                                        | 0                                | 0                             |
| 000325351   | MAYBELL          | CO    |           | 05/02/2022    |               | 694                                                                  | 0                                        | 21                                      | 0                                                         | 0                                       | 21                                     | 0                                           | 716                                                                   | 716            | 0                                        | 0                                | 0                             |
| 000325891   | SEABECK          | WA    |           | 05/02/2022    |               | 1,641                                                                | 0                                        | 50                                      | 0                                                         | 0                                       | 50                                     | 0                                           | 1,691                                                                 | 1,691          | 0                                        | 0                                | 0                             |
| 000325364   | CHICAGO          | IL    |           | 05/02/2022    |               | 1,658                                                                | 0                                        | 51                                      | 0                                                         | 0                                       | 51                                     | 0                                           | 1,709                                                                 | 1,709          | 0                                        | 0                                | 0                             |
| 000325974   | WESTMINSTER      | CO    |           | 05/02/2022    |               | 698                                                                  | 0                                        | 21                                      | 0                                                         | 0                                       | 21                                     | 0                                           | 719                                                                   | 719            | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location      |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-------------|---------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2             | 3     |           |               |               |                                                                      | 8                                        | 9                                        | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number | City          | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000326538   | PITTSBURGH    | PA    |           | 05/02/2022    |               | 140,099                                                              | 0                                        | 3,515                                    | 0                                                         | 0                                       | 3,515                                  | 0                                           | 143,614                                                               | 143,543        | 0                                        | (70)                             | (70)                          |
| 000325352   | SOUTH HOLLAND | IL    |           | 05/02/2022    |               | 584                                                                  | 0                                        | 16                                       | 0                                                         | 0                                       | 16                                     | 0                                           | 600                                                                   | 600            | 0                                        | 0                                | 0                             |
| 000326751   | SMYRNA        | DE    |           | 05/02/2022    |               | 1,044                                                                | 0                                        | 29                                       | 0                                                         | 0                                       | 29                                     | 0                                           | 1,073                                                                 | 1,073          | 0                                        | 0                                | 0                             |
| 000326821   | ILION         | NY    |           | 05/02/2022    |               | 258                                                                  | 0                                        | 8                                        | 0                                                         | 0                                       | 8                                      | 0                                           | 266                                                                   | 266            | 0                                        | 0                                | 0                             |
| 000325580   | NEW OXFORD    | PA    |           | 05/02/2022    |               | 809                                                                  | 0                                        | 25                                       | 0                                                         | 0                                       | 25                                     | 0                                           | 834                                                                   | 834            | 0                                        | 0                                | 0                             |
| 000325379   | WILLOW WOOD   | OH    |           | 05/02/2022    |               | 62,673                                                               | 0                                        | 0                                        | 0                                                         | 0                                       | 0                                      | 0                                           | 62,673                                                                | 62,673         | 0                                        | 0                                | 0                             |
| 000326086   | FORT WAYNE    | IN    |           | 05/02/2022    |               | 476                                                                  | 0                                        | 14                                       | 0                                                         | 0                                       | 14                                     | 0                                           | 491                                                                   | 491            | 0                                        | 0                                | 0                             |
| 000326849   | LINCOLN       | DE    |           | 05/02/2022    |               | 305                                                                  | 0                                        | 9                                        | 0                                                         | 0                                       | 9                                      | 0                                           | 314                                                                   | 314            | 0                                        | 0                                | 0                             |
| 000326142   | LINDENHURST   | IL    |           | 05/02/2022    |               | 1,252                                                                | 0                                        | 38                                       | 0                                                         | 0                                       | 38                                     | 0                                           | 1,291                                                                 | 1,291          | 0                                        | 0                                | 0                             |
| 000326440   | LUCEDALE      | MS    |           | 05/02/2022    |               | 1,047                                                                | 0                                        | 32                                       | 0                                                         | 0                                       | 32                                     | 0                                           | 1,079                                                                 | 1,079          | 0                                        | 0                                | 0                             |
| 000325688   | PARIS         | NY    |           | 05/02/2022    |               | 665                                                                  | 0                                        | 20                                       | 0                                                         | 0                                       | 20                                     | 0                                           | 685                                                                   | 685            | 0                                        | 0                                | 0                             |
| 000326750   | SMYRNA        | DE    |           | 05/02/2022    |               | 1,589                                                                | 0                                        | 49                                       | 0                                                         | 0                                       | 49                                     | 0                                           | 1,638                                                                 | 1,638          | 0                                        | 0                                | 0                             |
| 000325758   | STOCKTON      | CA    |           | 05/02/2022    |               | 714                                                                  | 0                                        | 22                                       | 0                                                         | 0                                       | 22                                     | 0                                           | 735                                                                   | 735            | 0                                        | 0                                | 0                             |
| 000326084   | ASTON         | PA    |           | 05/02/2022    |               | 4,188                                                                | 0                                        | 121                                      | 0                                                         | 0                                       | 121                                    | 0                                           | 4,309                                                                 | 4,309          | 0                                        | 0                                | 0                             |
| 000325446   | EAST ORANGE   | NJ    |           | 05/02/2022    |               | 282                                                                  | 0                                        | 7                                        | 0                                                         | 0                                       | 7                                      | 0                                           | 289                                                                   | 289            | 0                                        | 0                                | 0                             |
| 000325459   | ATLANTA       | GA    |           | 05/02/2022    |               | 2,257                                                                | 0                                        | 69                                       | 0                                                         | 0                                       | 69                                     | 0                                           | 2,326                                                                 | 2,326          | 0                                        | 0                                | 0                             |
| 000326681   | KRESGEVILLE   | PA    |           | 05/02/2022    |               | 803                                                                  | 0                                        | 25                                       | 0                                                         | 0                                       | 25                                     | 0                                           | 828                                                                   | 828            | 0                                        | 0                                | 0                             |
| 000325999   | NORMAN PARK   | GA    |           | 05/02/2022    |               | 503                                                                  | 0                                        | 15                                       | 0                                                         | 0                                       | 15                                     | 0                                           | 519                                                                   | 519            | 0                                        | 0                                | 0                             |
| 000325827   | SOUTHFIELD    | MI    |           | 05/02/2022    |               | 581                                                                  | 0                                        | 18                                       | 0                                                         | 0                                       | 18                                     | 0                                           | 599                                                                   | 599            | 0                                        | 0                                | 0                             |
| 000325660   | DAMASCUS      | MD    |           | 05/02/2022    |               | 895                                                                  | 0                                        | 27                                       | 0                                                         | 0                                       | 27                                     | 0                                           | 923                                                                   | 923            | 0                                        | 0                                | 0                             |
| 000325447   | JAMAICA       | NY    |           | 05/02/2022    |               | 1,150                                                                | 0                                        | 29                                       | 0                                                         | 0                                       | 29                                     | 0                                           | 1,179                                                                 | 1,179          | 0                                        | 0                                | 0                             |
| 000326846   | TURLOCK       | CA    |           | 05/02/2022    |               | 1,322                                                                | 0                                        | 38                                       | 0                                                         | 0                                       | 38                                     | 0                                           | 1,360                                                                 | 1,360          | 0                                        | 0                                | 0                             |
| 000326604   | HONEYVILLE    | UT    |           | 05/02/2022    |               | 1,285                                                                | 0                                        | 39                                       | 0                                                         | 0                                       | 39                                     | 0                                           | 1,324                                                                 | 1,324          | 0                                        | 0                                | 0                             |
| 000325987   | CRAIG         | CO    |           | 05/02/2022    |               | 91                                                                   | 0                                        | 3                                        | 0                                                         | 0                                       | 3                                      | 0                                           | 93                                                                    | 93             | 0                                        | 0                                | 0                             |
| 000326097   | SOUTHBRIDGE   | MA    |           | 05/02/2022    |               | 381                                                                  | 0                                        | 12                                       | 0                                                         | 0                                       | 12                                     | 0                                           | 392                                                                   | 392            | 0                                        | 0                                | 0                             |
| 000326521   | WAYNESVILLE   | MO    |           | 05/02/2022    |               | 1,108                                                                | 0                                        | 26                                       | 0                                                         | 0                                       | 26                                     | 0                                           | 1,134                                                                 | 1,134          | 0                                        | 0                                | 0                             |
| 000326847   | SELLERSBURG   | IN    |           | 05/02/2022    |               | 492                                                                  | 0                                        | 15                                       | 0                                                         | 0                                       | 15                                     | 0                                           | 507                                                                   | 507            | 0                                        | 0                                | 0                             |
| 000325433   | ALLENTON      | MI    |           | 05/02/2022    |               | 888                                                                  | 0                                        | 23                                       | 0                                                         | 0                                       | 23                                     | 0                                           | 911                                                                   | 911            | 0                                        | 0                                | 0                             |
| 000326479   | STICKLERVILLE | NJ    |           | 05/02/2022    |               | 1,569                                                                | 0                                        | 47                                       | 0                                                         | 0                                       | 47                                     | 0                                           | 1,616                                                                 | 1,616          | 0                                        | 0                                | 0                             |
| 000326431   | CANTON        | MS    |           | 05/02/2022    |               | 1,388                                                                | 0                                        | 42                                       | 0                                                         | 0                                       | 42                                     | 0                                           | 1,430                                                                 | 1,430          | 0                                        | 0                                | 0                             |
| 000325737   | CAMAS         | WA    |           | 05/02/2022    |               | 1,379                                                                | 0                                        | 42                                       | 0                                                         | 0                                       | 42                                     | 0                                           | 1,421                                                                 | 1,421          | 0                                        | 0                                | 0                             |
| 000325597   | MUSKEGON      | MI    |           | 05/02/2022    |               | 698                                                                  | 0                                        | 21                                       | 0                                                         | 0                                       | 21                                     | 0                                           | 720                                                                   | 720            | 0                                        | 0                                | 0                             |
| 000326445   | PORT ORCHARD  | WA    |           | 05/02/2022    |               | 2,099                                                                | 0                                        | 64                                       | 0                                                         | 0                                       | 64                                     | 0                                           | 2,163                                                                 | 2,163          | 0                                        | 0                                | 0                             |
| 000325723   | PLAQUEMINE    | LA    |           | 05/02/2022    |               | 910                                                                  | 0                                        | 27                                       | 0                                                         | 0                                       | 27                                     | 0                                           | 937                                                                   | 937            | 0                                        | 0                                | 0                             |
| 000326217   | RICHMOND      | VA    |           | 05/02/2022    |               | 2,310                                                                | 0                                        | 71                                       | 0                                                         | 0                                       | 71                                     | 0                                           | 2,380                                                                 | 2,380          | 0                                        | 0                                | 0                             |
| 000326459   | MILLHEIM      | PA    |           | 05/02/2022    |               | 261                                                                  | 0                                        | 6                                        | 0                                                         | 0                                       | 6                                      | 0                                           | 268                                                                   | 268            | 0                                        | 0                                | 0                             |
| 000325653   | HENRICO       | VA    |           | 05/02/2022    |               | 1,750                                                                | 0                                        | 54                                       | 0                                                         | 0                                       | 54                                     | 0                                           | 1,804                                                                 | 1,804          | 0                                        | 0                                | 0                             |
| 000326529   | PHILADELPHIA  | PA    |           | 05/02/2022    |               | 1,077                                                                | 0                                        | 33                                       | 0                                                         | 0                                       | 33                                     | 0                                           | 1,110                                                                 | 1,110          | 0                                        | 0                                | 0                             |
| 000326360   | LINCOLNTON    | NC    |           | 05/02/2022    |               | 672                                                                  | 0                                        | 17                                       | 0                                                         | 0                                       | 17                                     | 0                                           | 689                                                                   | 689            | 0                                        | 0                                | 0                             |
| 000326769   | EL DORADO     | AR    |           | 05/02/2022    |               | 214                                                                  | 0                                        | 7                                        | 0                                                         | 0                                       | 7                                      | 0                                           | 221                                                                   | 221            | 0                                        | 0                                | 0                             |
| 000326500   | AUGUSTA       | KS    |           | 05/02/2022    |               | 432                                                                  | 0                                        | 13                                       | 0                                                         | 0                                       | 13                                     | 0                                           | 445                                                                   | 445            | 0                                        | 0                                | 0                             |
| 000326742   | HOUSTON       | TX    |           | 05/02/2022    |               | 286                                                                  | 0                                        | 7                                        | 0                                                         | 0                                       | 7                                      | 0                                           | 294                                                                   | 294            | 0                                        | 0                                | 0                             |
| 000326076   | MANY          | LA    |           | 05/02/2022    |               | 1,490                                                                | 0                                        | 45                                       | 0                                                         | 0                                       | 45                                     | 0                                           | 1,535                                                                 | 1,535          | 0                                        | 0                                | 0                             |
| 000326756   | PEA RIDGE     | AR    |           | 05/02/2022    |               | 233                                                                  | 0                                        | 7                                        | 0                                                         | 0                                       | 7                                      | 0                                           | 240                                                                   | 240            | 0                                        | 0                                | 0                             |
| 000326444   | CALABASAS     | CA    |           | 05/02/2022    |               | 597                                                                  | 0                                        | 18                                       | 0                                                         | 0                                       | 18                                     | 0                                           | 615                                                                   | 615            | 0                                        | 0                                | 0                             |
| 000326686   | RED BLUFF     | CA    |           | 05/02/2022    |               | 1,121                                                                | 0                                        | 34                                       | 0                                                         | 0                                       | 34                                     | 0                                           | 1,156                                                                 | 1,156          | 0                                        | 0                                | 0                             |
| 000325584   | CICERO        | NY    |           | 05/02/2022    |               | 1,220                                                                | 0                                        | 37                                       | 0                                                         | 0                                       | 37                                     | 0                                           | 1,257                                                                 | 1,257          | 0                                        | 0                                | 0                             |
| 000326061   | PLAINFIELD    | IL    |           | 05/02/2022    |               | 364                                                                  | 0                                        | 10                                       | 0                                                         | 0                                       | 10                                     | 0                                           | 374                                                                   | 374            | 0                                        | 0                                | 0                             |
| 000325818   | VIENNA        | IL    |           | 05/02/2022    |               | 504                                                                  | 0                                        | 15                                       | 0                                                         | 0                                       | 15                                     | 0                                           | 519                                                                   | 519            | 0                                        | 0                                | 0                             |
| 000326131   | DELTONA       | FL    |           | 05/02/2022    |               | 229                                                                  | 0                                        | 5                                        | 0                                                         | 0                                       | 5                                      | 0                                           | 234                                                                   | 234            | 0                                        | 0                                | 0                             |
| 000325506   | CARTHAGE      | NY    |           | 05/02/2022    |               | 503                                                                  | 0                                        | 13                                       | 0                                                         | 0                                       | 13                                     | 0                                           | 516                                                                   | 516            | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location        |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-------------|-----------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2               | 3     |           |               |               |                                                                      | 8                                        | 9                                        | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number | City            | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000326825   | LONG BEACH      | CA    |           | 05/02/2022    |               | 1,235                                                                | 0                                        | 38                                       | 0                                                         | 0                                       | 38                                     | 0                                           | 1,273                                                                 | 1,273          | 0                                        | 0                                | 0                             |
| 000326290   | WOOD RIVER      | IL    |           | 05/02/2022    |               | 2,923                                                                | 0                                        | 89                                       | 0                                                         | 0                                       | 89                                     | 0                                           | 3,012                                                                 | 3,012          | 0                                        | 0                                | 0                             |
| 000326157   | MATTAPAN        | MA    |           | 05/02/2022    |               | 1,996                                                                | 0                                        | 61                                       | 0                                                         | 0                                       | 61                                     | 0                                           | 2,057                                                                 | 2,057          | 0                                        | 0                                | 0                             |
| 000325410   | WACO            | TX    |           | 05/02/2022    |               | 740                                                                  | 0                                        | 23                                       | 0                                                         | 0                                       | 23                                     | 0                                           | 763                                                                   | 763            | 0                                        | 0                                | 0                             |
| 000326227   | HAVRE DE GRACE  | MD    |           | 05/02/2022    |               | 713                                                                  | 0                                        | 22                                       | 0                                                         | 0                                       | 22                                     | 0                                           | 735                                                                   | 735            | 0                                        | 0                                | 0                             |
| 000326144   | GLOUCESTER CITY | NJ    |           | 05/02/2022    |               | 1,648                                                                | 0                                        | 50                                       | 0                                                         | 0                                       | 50                                     | 0                                           | 1,698                                                                 | 1,698          | 0                                        | 0                                | 0                             |
| 000325977   | PHILADELPHIA    | PA    |           | 05/02/2022    |               | 1,186                                                                | 0                                        | 36                                       | 0                                                         | 0                                       | 36                                     | 0                                           | 1,222                                                                 | 1,222          | 0                                        | 0                                | 0                             |
| 000326698   | CORINTH         | NY    |           | 05/02/2022    |               | 1,042                                                                | 0                                        | 32                                       | 0                                                         | 0                                       | 32                                     | 0                                           | 1,074                                                                 | 1,074          | 0                                        | 0                                | 0                             |
| 000325880   | ARLINGTON       | TX    |           | 05/02/2022    |               | 312                                                                  | 0                                        | 8                                        | 0                                                         | 0                                       | 8                                      | 0                                           | 321                                                                   | 321            | 0                                        | 0                                | 0                             |
| 000325805   | ANDOVER         | MA    |           | 05/02/2022    |               | 1,954                                                                | 0                                        | 57                                       | 0                                                         | 0                                       | 57                                     | 0                                           | 2,011                                                                 | 2,011          | 0                                        | 0                                | 0                             |
| 000326282   | WETUMPKA        | AL    |           | 05/02/2022    |               | 1,326                                                                | 0                                        | 41                                       | 0                                                         | 0                                       | 41                                     | 0                                           | 1,367                                                                 | 1,367          | 0                                        | 0                                | 0                             |
| 000325588   | MADERA          | CA    |           | 05/02/2022    |               | 977                                                                  | 0                                        | 30                                       | 0                                                         | 0                                       | 30                                     | 0                                           | 1,007                                                                 | 1,007          | 0                                        | 0                                | 0                             |
| 000326505   | WARNER ROBINS   | GA    |           | 05/02/2022    |               | 170                                                                  | 0                                        | 5                                        | 0                                                         | 0                                       | 5                                      | 0                                           | 175                                                                   | 175            | 0                                        | 0                                | 0                             |
| 000326449   | OXFORD          | AL    |           | 05/02/2022    |               | 1,153                                                                | 0                                        | 35                                       | 0                                                         | 0                                       | 35                                     | 0                                           | 1,188                                                                 | 1,188          | 0                                        | 0                                | 0                             |
| 000326296   | VINELAND        | NJ    |           | 05/02/2022    |               | 1,454                                                                | 0                                        | 44                                       | 0                                                         | 0                                       | 44                                     | 0                                           | 1,498                                                                 | 1,498          | 0                                        | 0                                | 0                             |
| 000325402   | PORT BYRON      | IL    |           | 05/02/2022    |               | 247                                                                  | 0                                        | 8                                        | 0                                                         | 0                                       | 8                                      | 0                                           | 255                                                                   | 255            | 0                                        | 0                                | 0                             |
| 000326594   | BEDFORD HEIGHTS | OH    |           | 05/02/2022    |               | 507                                                                  | 0                                        | 15                                       | 0                                                         | 0                                       | 15                                     | 0                                           | 522                                                                   | 522            | 0                                        | 0                                | 0                             |
| 000326664   | WELCOME         | MD    |           | 05/02/2022    |               | 1,588                                                                | 0                                        | 49                                       | 0                                                         | 0                                       | 49                                     | 0                                           | 1,637                                                                 | 1,637          | 0                                        | 0                                | 0                             |
| 000325713   | BAY SHORE       | NY    |           | 05/02/2022    |               | 824                                                                  | 0                                        | 24                                       | 0                                                         | 0                                       | 24                                     | 0                                           | 847                                                                   | 847            | 0                                        | 0                                | 0                             |
| 000325657   | JACKSON         | NJ    |           | 05/02/2022    |               | 414,762                                                              | 0                                        | 0                                        | 0                                                         | 0                                       | 0                                      | 0                                           | 414,762                                                               | 414,762        | 0                                        | 0                                | 0                             |
| 000326136   | EMERY           | UT    |           | 05/02/2022    |               | 689                                                                  | 0                                        | 20                                       | 0                                                         | 0                                       | 20                                     | 0                                           | 710                                                                   | 710            | 0                                        | 0                                | 0                             |
| 000325790   | EUREKA          | CA    |           | 05/02/2022    |               | 1,009                                                                | 0                                        | 31                                       | 0                                                         | 0                                       | 31                                     | 0                                           | 1,040                                                                 | 1,040          | 0                                        | 0                                | 0                             |
| 000326351   | SPOKANE         | WA    |           | 05/02/2022    |               | 2,656                                                                | 0                                        | 81                                       | 0                                                         | 0                                       | 81                                     | 0                                           | 2,738                                                                 | 2,738          | 0                                        | 0                                | 0                             |
| 000326816   | DAVENPORT       | IA    |           | 05/02/2022    |               | 42                                                                   | 0                                        | 1                                        | 0                                                         | 0                                       | 1                                      | 0                                           | 43                                                                    | 43             | 0                                        | 0                                | 0                             |
| 000325873   | ASHEBORO        | NC    |           | 05/02/2022    |               | 133                                                                  | 0                                        | 3                                        | 0                                                         | 0                                       | 3                                      | 0                                           | 136                                                                   | 136            | 0                                        | 0                                | 0                             |
| 000326759   | FORT WORTH      | TX    |           | 05/02/2022    |               | 3                                                                    | 0                                        | 0                                        | 0                                                         | 0                                       | 0                                      | 0                                           | 3                                                                     | 3              | 0                                        | 0                                | 0                             |
| 000326815   | JAMAICA         | NY    |           | 05/02/2022    |               | 2,495                                                                | 0                                        | 76                                       | 0                                                         | 0                                       | 76                                     | 0                                           | 2,571                                                                 | 2,571          | 0                                        | 0                                | 0                             |
| 000326350   | JACKSONVILLE    | FL    |           | 05/02/2022    |               | 852                                                                  | 0                                        | 23                                       | 0                                                         | 0                                       | 23                                     | 0                                           | 874                                                                   | 874            | 0                                        | 0                                | 0                             |
| 000325870   | SOMERTON        | AZ    |           | 05/02/2022    |               | 1,337                                                                | 0                                        | 41                                       | 0                                                         | 0                                       | 41                                     | 0                                           | 1,378                                                                 | 1,378          | 0                                        | 0                                | 0                             |
| 000326280   | VALLEY STREAM   | NY    |           | 05/02/2022    |               | 2,008                                                                | 0                                        | 36                                       | 0                                                         | 0                                       | 36                                     | 0                                           | 2,044                                                                 | 2,044          | 0                                        | 0                                | 0                             |
| 000326294   | SAINT ROSE      | LA    |           | 05/02/2022    |               | 1,577                                                                | 0                                        | 48                                       | 0                                                         | 0                                       | 48                                     | 0                                           | 1,625                                                                 | 1,625          | 0                                        | 0                                | 0                             |
| 000325725   | URIAH           | AL    |           | 05/02/2022    |               | 568                                                                  | 0                                        | 17                                       | 0                                                         | 0                                       | 17                                     | 0                                           | 586                                                                   | 586            | 0                                        | 0                                | 0                             |
| 000325641   | GAYLORD         | MI    |           | 05/02/2022    |               | 453                                                                  | 0                                        | 14                                       | 0                                                         | 0                                       | 14                                     | 0                                           | 467                                                                   | 467            | 0                                        | 0                                | 0                             |
| 000326434   | WINTHROP        | ME    |           | 05/02/2022    |               | 543                                                                  | 0                                        | 17                                       | 0                                                         | 0                                       | 17                                     | 0                                           | 560                                                                   | 560            | 0                                        | 0                                | 0                             |
| 000325585   | CHICAGO         | IL    |           | 05/02/2022    |               | 724                                                                  | 0                                        | 21                                       | 0                                                         | 0                                       | 21                                     | 0                                           | 745                                                                   | 745            | 0                                        | 0                                | 0                             |
| 000325953   | PATASKALA       | OH    |           | 05/02/2022    |               | 1,016                                                                | 0                                        | 31                                       | 0                                                         | 0                                       | 31                                     | 0                                           | 1,047                                                                 | 1,047          | 0                                        | 0                                | 0                             |
| 000325941   | PHILADELPHIA    | PA    |           | 05/02/2022    |               | 75                                                                   | 0                                        | 2                                        | 0                                                         | 0                                       | 2                                      | 0                                           | 78                                                                    | 78             | 0                                        | 0                                | 0                             |
| 000326674   | SAN ANTONIO     | TX    |           | 05/02/2022    |               | 135                                                                  | 0                                        | 4                                        | 0                                                         | 0                                       | 4                                      | 0                                           | 139                                                                   | 139            | 0                                        | 0                                | 0                             |
| 000326148   | LAKE WORTH      | FL    |           | 05/02/2022    |               | 137                                                                  | 0                                        | 4                                        | 0                                                         | 0                                       | 4                                      | 0                                           | 141                                                                   | 141            | 0                                        | 0                                | 0                             |
| 000325428   | ANNISTON        | AL    |           | 05/02/2022    |               | 385                                                                  | 0                                        | 11                                       | 0                                                         | 0                                       | 11                                     | 0                                           | 397                                                                   | 397            | 0                                        | 0                                | 0                             |
| 000326121   | INDIANAPOLIS    | IN    |           | 05/02/2022    |               | 516                                                                  | 0                                        | 16                                       | 0                                                         | 0                                       | 16                                     | 0                                           | 532                                                                   | 532            | 0                                        | 0                                | 0                             |
| 000326065   | CARLSBAD        | NM    |           | 05/02/2022    |               | 125                                                                  | 0                                        | 4                                        | 0                                                         | 0                                       | 4                                      | 0                                           | 128                                                                   | 128            | 0                                        | 0                                | 0                             |
| 000325358   | TUSCALOOSA      | AL    |           | 05/02/2022    |               | 961                                                                  | 0                                        | 29                                       | 0                                                         | 0                                       | 29                                     | 0                                           | 991                                                                   | 991            | 0                                        | 0                                | 0                             |
| 000326356   | LAFAYETTE       | LA    |           | 05/02/2022    |               | 602                                                                  | 0                                        | 18                                       | 0                                                         | 0                                       | 18                                     | 0                                           | 620                                                                   | 620            | 0                                        | 0                                | 0                             |
| 000326598   | TAMARAC         | FL    |           | 05/02/2022    |               | 634                                                                  | 0                                        | 19                                       | 0                                                         | 0                                       | 19                                     | 0                                           | 653                                                                   | 653            | 0                                        | 0                                | 0                             |
| 000326031   | LUBBOCK         | TX    |           | 05/02/2022    |               | 575                                                                  | 0                                        | 18                                       | 0                                                         | 0                                       | 18                                     | 0                                           | 593                                                                   | 593            | 0                                        | 0                                | 0                             |
| 000326045   | CASA GRANDE     | AZ    |           | 05/02/2022    |               | 193                                                                  | 0                                        | 6                                        | 0                                                         | 0                                       | 6                                      | 0                                           | 199                                                                   | 199            | 0                                        | 0                                | 0                             |
| 000326101   | MILTON          | FL    |           | 05/02/2022    |               | 227                                                                  | 0                                        | 7                                        | 0                                                         | 0                                       | 7                                      | 0                                           | 234                                                                   | 234            | 0                                        | 0                                | 0                             |
| 000325481   | METHUEN         | MA    |           | 05/02/2022    |               | 1,505                                                                | 0                                        | 46                                       | 0                                                         | 0                                       | 46                                     | 0                                           | 1,551                                                                 | 1,551          | 0                                        | 0                                | 0                             |
| 000326190   | BAXTER SPRINGS  | KS    |           | 05/02/2022    |               | 167                                                                  | 0                                        | 5                                        | 0                                                         | 0                                       | 5                                      | 0                                           | 172                                                                   | 172            | 0                                        | 0                                | 0                             |
| 000326655   | LOGANVILLE      | GA    |           | 05/02/2022    |               | 1,272                                                                | 0                                        | 39                                       | 0                                                         | 0                                       | 39                                     | 0                                           | 1,310                                                                 | 1,310          | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location          |       | 4         | 5             | 6             | 7                                                                                 | Change in Book Value/Recorded Investment           |                                                   |                                                                            |                                                  |                                                    |                                                      | 14                                                                                       | 15                 | 16                                                   | 17                                        | 18                                     |
|-------------|-------------------|-------|-----------|---------------|---------------|-----------------------------------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------|----------------------------------------------------|------------------------------------------------------|------------------------------------------------------------------------------------------|--------------------|------------------------------------------------------|-------------------------------------------|----------------------------------------|
|             | 2                 | 3     |           |               |               |                                                                                   | 8                                                  | 9                                                 | 10                                                                         | 11                                               | 12                                                 | 13                                                   |                                                                                          |                    |                                                      |                                           |                                        |
| Loan Number | City              | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 000326413   | ASHAWAY           | RI    |           | 05/02/2022    |               | 1,370                                                                             | 0                                                  | 42                                                | 0                                                                          | 0                                                | 42                                                 | 0                                                    | 1,412                                                                                    | 1,412              | 0                                                    | 0                                         | 0                                      |
| 000325496   | PHILADELPHIA      | PA    |           | 05/02/2022    |               | 1,044                                                                             | 0                                                  | 32                                                | 0                                                                          | 0                                                | 32                                                 | 0                                                    | 1,076                                                                                    | 1,076              | 0                                                    | 0                                         | 0                                      |
| 000326653   | YULEE             | FL    |           | 05/02/2022    |               | 731                                                                               | 0                                                  | 22                                                | 0                                                                          | 0                                                | 22                                                 | 0                                                    | 754                                                                                      | 754                | 0                                                    | 0                                         | 0                                      |
| 000326597   | LEICESTER         | MA    |           | 05/02/2022    |               | 1,342                                                                             | 0                                                  | 41                                                | 0                                                                          | 0                                                | 41                                                 | 0                                                    | 1,383                                                                                    | 1,383              | 0                                                    | 0                                         | 0                                      |
| 000326737   | ODESSA            | TX    |           | 05/02/2022    |               | 1,109                                                                             | 0                                                  | 34                                                | 0                                                                          | 0                                                | 34                                                 | 0                                                    | 1,143                                                                                    | 1,143              | 0                                                    | 0                                         | 0                                      |
| 000326127   | BAKERSFIELD       | CA    |           | 05/02/2022    |               | 720                                                                               | 0                                                  | 22                                                | 0                                                                          | 0                                                | 22                                                 | 0                                                    | 742                                                                                      | 742                | 0                                                    | 0                                         | 0                                      |
| 000325850   | MANOR             | TX    |           | 05/02/2022    |               | 399                                                                               | 0                                                  | 12                                                | 0                                                                          | 0                                                | 12                                                 | 0                                                    | 411                                                                                      | 411                | 0                                                    | 0                                         | 0                                      |
| 000326570   | WESTMINSTER       | CO    |           | 05/02/2022    |               | 302,580                                                                           | 0                                                  | 9,253                                             | 0                                                                          | 0                                                | 9,253                                              | 0                                                    | 311,833                                                                                  | 315,909            | 0                                                    | 4,076                                     | 4,076                                  |
| 000326584   | MARENGO           | IL    |           | 05/02/2022    |               | 2,285                                                                             | 0                                                  | 70                                                | 0                                                                          | 0                                                | 70                                                 | 0                                                    | 2,355                                                                                    | 2,355              | 0                                                    | 0                                         | 0                                      |
| 000326100   | THORNTON          | CO    |           | 05/02/2022    |               | 631                                                                               | 0                                                  | 18                                                | 0                                                                          | 0                                                | 18                                                 | 0                                                    | 649                                                                                      | 649                | 0                                                    | 0                                         | 0                                      |
| 000325649   | KILLEEN           | TX    |           | 05/02/2022    |               | 2,169                                                                             | 0                                                  | 66                                                | 0                                                                          | 0                                                | 66                                                 | 0                                                    | 2,235                                                                                    | 2,235              | 0                                                    | 0                                         | 0                                      |
| 000326272   | JENISON           | MI    |           | 05/02/2022    |               | 880                                                                               | 0                                                  | 27                                                | 0                                                                          | 0                                                | 27                                                 | 0                                                    | 907                                                                                      | 907                | 0                                                    | 0                                         | 0                                      |
| 000325635   | IOWA COLONY       | TX    |           | 05/02/2022    |               | 1,165                                                                             | 0                                                  | 36                                                | 0                                                                          | 0                                                | 36                                                 | 0                                                    | 1,200                                                                                    | 1,200              | 0                                                    | 0                                         | 0                                      |
| 000325888   | GAITHERSBURG      | MD    |           | 05/02/2022    |               | 1,591                                                                             | 0                                                  | 49                                                | 0                                                                          | 0                                                | 49                                                 | 0                                                    | 1,640                                                                                    | 1,640              | 0                                                    | 0                                         | 0                                      |
| 000326806   | BELLMANIR         | NJ    |           | 05/02/2022    |               | 770                                                                               | 0                                                  | 18                                                | 0                                                                          | 0                                                | 18                                                 | 0                                                    | 788                                                                                      | 788                | 0                                                    | 0                                         | 0                                      |
| 000325320   | REIDSVILLE        | NC    |           | 05/02/2022    |               | 489                                                                               | 0                                                  | 15                                                | 0                                                                          | 0                                                | 15                                                 | 0                                                    | 504                                                                                      | 504                | 0                                                    | 0                                         | 0                                      |
| 000325632   | COLUMBUS          | IN    |           | 05/02/2022    |               | 250                                                                               | 0                                                  | 8                                                 | 0                                                                          | 0                                                | 8                                                  | 0                                                    | 258                                                                                      | 258                | 0                                                    | 0                                         | 0                                      |
| 000325334   | WEST SPRINGFIELD  | MA    |           | 05/02/2022    |               | 1,227                                                                             | 0                                                  | 38                                                | 0                                                                          | 0                                                | 38                                                 | 0                                                    | 1,264                                                                                    | 1,264              | 0                                                    | 0                                         | 0                                      |
| 000325860   | NEW BRAUNFELS     | TX    |           | 05/02/2022    |               | 271                                                                               | 0                                                  | 8                                                 | 0                                                                          | 0                                                | 8                                                  | 0                                                    | 279                                                                                      | 279                | 0                                                    | 0                                         | 0                                      |
| 000325562   | HOLDEN            | LA    |           | 05/02/2022    |               | 1,361                                                                             | 0                                                  | 42                                                | 0                                                                          | 0                                                | 42                                                 | 0                                                    | 1,402                                                                                    | 1,402              | 0                                                    | 0                                         | 0                                      |
| 000326043   | VIRGINIA BEACH    | VA    |           | 05/02/2022    |               | 967                                                                               | 0                                                  | 30                                                | 0                                                                          | 0                                                | 30                                                 | 0                                                    | 997                                                                                      | 997                | 0                                                    | 0                                         | 0                                      |
| 000326818   | SAN ANTONIO       | TX    |           | 05/02/2022    |               | 690                                                                               | 0                                                  | 21                                                | 0                                                                          | 0                                                | 21                                                 | 0                                                    | 711                                                                                      | 711                | 0                                                    | 0                                         | 0                                      |
| 000326651   | CARMEL            | NY    |           | 05/02/2022    |               | 894                                                                               | 0                                                  | 27                                                | 0                                                                          | 0                                                | 27                                                 | 0                                                    | 921                                                                                      | 921                | 0                                                    | 0                                         | 0                                      |
| 000325349   | ALBUQUERQUE       | NM    |           | 05/02/2022    |               | 211                                                                               | 0                                                  | 6                                                 | 0                                                                          | 0                                                | 6                                                  | 0                                                    | 218                                                                                      | 218                | 0                                                    | 0                                         | 0                                      |
| 000325405   | OZARK             | MO    |           | 05/02/2022    |               | 378                                                                               | 0                                                  | 12                                                | 0                                                                          | 0                                                | 12                                                 | 0                                                    | 389                                                                                      | 389                | 0                                                    | 0                                         | 0                                      |
| 000326665   | SAINT MARTINVILLE | LA    |           | 05/02/2022    |               | 800                                                                               | 0                                                  | 24                                                | 0                                                                          | 0                                                | 24                                                 | 0                                                    | 824                                                                                      | 824                | 0                                                    | 0                                         | 0                                      |
| 000325494   | ADDISON           | IL    |           | 05/02/2022    |               | 1,327                                                                             | 0                                                  | 41                                                | 0                                                                          | 0                                                | 41                                                 | 0                                                    | 1,367                                                                                    | 1,367              | 0                                                    | 0                                         | 0                                      |
| 000325550   | BRICK TWP         | NJ    |           | 05/02/2022    |               | 2,021                                                                             | 0                                                  | 62                                                | 0                                                                          | 0                                                | 62                                                 | 0                                                    | 2,082                                                                                    | 2,082              | 0                                                    | 0                                         | 0                                      |
| 000326069   | WESTAMPTON        | NJ    |           | 05/02/2022    |               | 1,203                                                                             | 0                                                  | 37                                                | 0                                                                          | 0                                                | 37                                                 | 0                                                    | 1,240                                                                                    | 1,240              | 0                                                    | 0                                         | 0                                      |
| 000326367   | BEL AIR           | MD    |           | 05/02/2022    |               | 1,117                                                                             | 0                                                  | 34                                                | 0                                                                          | 0                                                | 34                                                 | 0                                                    | 1,151                                                                                    | 1,151              | 0                                                    | 0                                         | 0                                      |
| 000326805   | DEXTER TWP        | MI    |           | 05/02/2022    |               | 4,128                                                                             | 0                                                  | 126                                               | 0                                                                          | 0                                                | 126                                                | 0                                                    | 4,254                                                                                    | 4,254              | 0                                                    | 0                                         | 0                                      |
| 000331547   | BETHEL            | CT    |           | 08/30/2023    |               | 1,169                                                                             | 0                                                  | 276                                               | 0                                                                          | 0                                                | 276                                                | 0                                                    | 1,444                                                                                    | 1,444              | 0                                                    | 0                                         | 0                                      |
| 000331668   | TWO RIVERS        | WI    |           | 08/30/2023    |               | 74                                                                                | 0                                                  | 17                                                | 0                                                                          | 0                                                | 17                                                 | 0                                                    | 91                                                                                       | 91                 | 0                                                    | 0                                         | 0                                      |
| 000331273   | LUBBOCK           | TX    |           | 08/30/2023    |               | 2,662                                                                             | 0                                                  | 628                                               | 0                                                                          | 0                                                | 628                                                | 0                                                    | 3,290                                                                                    | 3,290              | 0                                                    | 0                                         | 0                                      |
| 000331641   | ALBUQUERQUE       | NM    |           | 08/30/2023    |               | 351                                                                               | 0                                                  | 83                                                | 0                                                                          | 0                                                | 83                                                 | 0                                                    | 434                                                                                      | 434                | 0                                                    | 0                                         | 0                                      |
| 000331520   | PIEDMONT          | SC    |           | 08/30/2023    |               | 2,717                                                                             | 0                                                  | 641                                               | 0                                                                          | 0                                                | 641                                                | 0                                                    | 3,357                                                                                    | 3,357              | 0                                                    | 0                                         | 0                                      |
| 000331617   | NORTH LITTLE ROCK | AR    |           | 08/30/2023    |               | 505                                                                               | 0                                                  | 119                                               | 0                                                                          | 0                                                | 119                                                | 0                                                    | 624                                                                                      | 624                | 0                                                    | 0                                         | 0                                      |
| 000331711   | OTISFIELD         | ME    |           | 08/30/2023    |               | 787                                                                               | 0                                                  | 186                                               | 0                                                                          | 0                                                | 186                                                | 0                                                    | 972                                                                                      | 972                | 0                                                    | 0                                         | 0                                      |
| 000331343   | MORTON            | TX    |           | 08/30/2023    |               | 121                                                                               | 0                                                  | 28                                                | 0                                                                          | 0                                                | 28                                                 | 0                                                    | 149                                                                                      | 149                | 0                                                    | 0                                         | 0                                      |
| 000331655   | ORLANDO           | FL    |           | 08/30/2023    |               | 186                                                                               | 0                                                  | 44                                                | 0                                                                          | 0                                                | 44                                                 | 0                                                    | 230                                                                                      | 230                | 0                                                    | 0                                         | 0                                      |
| 000331534   | CLEVELAND         | OH    |           | 08/30/2023    |               | 201                                                                               | 0                                                  | 48                                                | 0                                                                          | 0                                                | 48                                                 | 0                                                    | 249                                                                                      | 249                | 0                                                    | 0                                         | 0                                      |
| 000331413   | QUINCY            | IL    |           | 08/30/2023    |               | 186                                                                               | 0                                                  | 44                                                | 0                                                                          | 0                                                | 44                                                 | 0                                                    | 230                                                                                      | 230                | 0                                                    | 0                                         | 0                                      |
| 000331357   | PLATTE CITY       | MO    |           | 08/30/2023    |               | 1,063                                                                             | 0                                                  | 251                                               | 0                                                                          | 0                                                | 251                                                | 0                                                    | 1,313                                                                                    | 1,313              | 0                                                    | 0                                         | 0                                      |
| 000331599   | THE COLONY        | TX    |           | 08/30/2023    |               | 1,266                                                                             | 0                                                  | 299                                               | 0                                                                          | 0                                                | 299                                                | 0                                                    | 1,564                                                                                    | 1,564              | 0                                                    | 0                                         | 0                                      |
| 000331299   | ROCK HILL         | SC    |           | 08/30/2023    |               | 404                                                                               | 0                                                  | 95                                                | 0                                                                          | 0                                                | 95                                                 | 0                                                    | 499                                                                                      | 499                | 0                                                    | 0                                         | 0                                      |
| 000331272   | MELBOURNE         | FL    |           | 08/30/2023    |               | 476                                                                               | 0                                                  | 112                                               | 0                                                                          | 0                                                | 112                                                | 0                                                    | 589                                                                                      | 589                | 0                                                    | 0                                         | 0                                      |
| 000331393   | LANCASTER         | NY    |           | 08/30/2023    |               | 795                                                                               | 0                                                  | 187                                               | 0                                                                          | 0                                                | 187                                                | 0                                                    | 982                                                                                      | 982                | 0                                                    | 0                                         | 0                                      |
| 000331616   | APOLLO            | PA    |           | 08/30/2023    |               | 627                                                                               | 0                                                  | 148                                               | 0                                                                          | 0                                                | 148                                                | 0                                                    | 775                                                                                      | 775                | 0                                                    | 0                                         | 0                                      |
| 000331584   | DALZELL           | SC    |           | 08/30/2023    |               | 511                                                                               | 0                                                  | 121                                               | 0                                                                          | 0                                                | 121                                                | 0                                                    | 632                                                                                      | 632                | 0                                                    | 0                                         | 0                                      |
| 000331640   | CAMBRIDGE SPRINGS | PA    |           | 08/30/2023    |               | 150                                                                               | 0                                                  | 35                                                | 0                                                                          | 0                                                | 35                                                 | 0                                                    | 186                                                                                      | 186                | 0                                                    | 0                                         | 0                                      |
| 000331286   | CHICAGO           | IL    |           | 08/30/2023    |               | 786                                                                               | 0                                                  | 185                                               | 0                                                                          | 0                                                | 185                                                | 0                                                    | 972                                                                                      | 972                | 0                                                    | 0                                         | 0                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location       |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-------------|----------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2              | 3     |           |               |               |                                                                      | 8                                        | 9                                        | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number | City           | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000331342   | BESSEMER       | AL    |           | .08/30/2023   |               | .26                                                                  | .0                                       | .6                                       | .0                                                        | .0                                      | .6                                     | .0                                          | .32                                                                   | .32            | .0                                       | .0                               | .0                            |
| 000331412   | PALM COAST     | FL    |           | .08/30/2023   |               | 1,216                                                                | .0                                       | 287                                      | .0                                                        | .0                                      | 287                                    | .0                                          | 1,503                                                                 | 1,503          | .0                                       | .0                               | .0                            |
| 000331533   | WEST MEMPHIS   | AR    |           | .08/30/2023   |               | 218                                                                  | .0                                       | .51                                      | .0                                                        | .0                                      | .51                                    | .0                                          | 269                                                                   | 269            | .0                                       | .0                               | .0                            |
| 000331654   | LUBBOCK        | TX    |           | .08/30/2023   |               | 205                                                                  | .0                                       | .48                                      | .0                                                        | .0                                      | .48                                    | .0                                          | 254                                                                   | 254            | .0                                       | .0                               | .0                            |
| 000331601   | BATAVIA        | NY    |           | .08/30/2023   |               | 1,703                                                                | .0                                       | 402                                      | .0                                                        | .0                                      | 402                                    | .0                                          | 2,104                                                                 | 2,104          | .0                                       | .0                               | .0                            |
| 000331354   | VANCOUVER      | WA    |           | .08/30/2023   |               | 765                                                                  | .0                                       | 180                                      | .0                                                        | .0                                      | 180                                    | .0                                          | 945                                                                   | 945            | .0                                       | .0                               | .0                            |
| 000331666   | COLUMBUS       | OH    |           | .08/30/2023   |               | 675                                                                  | .0                                       | 159                                      | .0                                                        | .0                                      | 159                                    | .0                                          | 834                                                                   | 834            | .0                                       | .0                               | .0                            |
| 000331545   | MONTEVALLO     | AL    |           | .08/30/2023   |               | 159                                                                  | .0                                       | .34                                      | .0                                                        | .0                                      | .34                                    | .0                                          | 194                                                                   | 194            | .0                                       | .0                               | .0                            |
| 000331424   | SYRACUSE       | NY    |           | .08/30/2023   |               | 107                                                                  | .0                                       | .25                                      | .0                                                        | .0                                      | .25                                    | .0                                          | 132                                                                   | 132            | .0                                       | .0                               | .0                            |
| 000331475   | WALTERBORO     | SC    |           | .08/30/2023   |               | 580                                                                  | .0                                       | 137                                      | .0                                                        | .0                                      | 137                                    | .0                                          | 717                                                                   | 717            | .0                                       | .0                               | .0                            |
| 000331298   | HIRAM          | GA    |           | .08/30/2023   |               | 258                                                                  | .0                                       | .61                                      | .0                                                        | .0                                      | .61                                    | .0                                          | 319                                                                   | 319            | .0                                       | .0                               | .0                            |
| 000331615   | BELDING        | MI    |           | .08/30/2023   |               | 1,249                                                                | .0                                       | 295                                      | .0                                                        | .0                                      | 295                                    | .0                                          | 1,543                                                                 | 1,543          | .0                                       | .0                               | .0                            |
| 000331368   | MC LEANSVILLE  | NC    |           | .08/30/2023   |               | 692                                                                  | .0                                       | 162                                      | .0                                                        | .0                                      | 162                                    | .0                                          | 855                                                                   | 855            | .0                                       | .0                               | .0                            |
| 000331489   | RAYMOND        | WA    |           | .08/30/2023   |               | 548                                                                  | .0                                       | 129                                      | .0                                                        | .0                                      | 129                                    | .0                                          | 677                                                                   | 677            | .0                                       | .0                               | .0                            |
| 000331508   | BELLWOOD       | IL    |           | .08/30/2023   |               | 551                                                                  | .0                                       | 130                                      | .0                                                        | .0                                      | 130                                    | .0                                          | 681                                                                   | 681            | .0                                       | .0                               | .0                            |
| 000331392   | FORT BRAGG     | CA    |           | .08/30/2023   |               | 2,477                                                                | .0                                       | 584                                      | .0                                                        | .0                                      | 584                                    | .0                                          | 3,061                                                                 | 3,061          | .0                                       | .0                               | .0                            |
| 000331629   | SCHENECTADY    | NY    |           | .08/30/2023   |               | 121                                                                  | .0                                       | .29                                      | .0                                                        | .0                                      | .29                                    | .0                                          | 150                                                                   | 150            | .0                                       | .0                               | .0                            |
| 000331271   | BRENTWOOD      | NY    |           | .08/30/2023   |               | 984                                                                  | .0                                       | 232                                      | .0                                                        | .0                                      | 232                                    | .0                                          | 1,216                                                                 | 1,216          | .0                                       | .0                               | .0                            |
| 000331559   | HOMESTEAD      | FL    |           | .08/30/2023   |               | 292                                                                  | .0                                       | .69                                      | .0                                                        | .0                                      | .69                                    | .0                                          | 360                                                                   | 360            | .0                                       | .0                               | .0                            |
| 000331341   | TERRY          | MS    |           | .08/30/2023   |               | 282                                                                  | .0                                       | .66                                      | .0                                                        | .0                                      | .66                                    | .0                                          | 348                                                                   | 348            | .0                                       | .0                               | .0                            |
| 000331532   | ROCKLEDGE      | FL    |           | .08/30/2023   |               | 188                                                                  | .0                                       | .44                                      | .0                                                        | .0                                      | .44                                    | .0                                          | 232                                                                   | 232            | .0                                       | .0                               | .0                            |
| 000331411   | FREDERICKSBURG | VA    |           | .08/30/2023   |               | 453                                                                  | .0                                       | 107                                      | .0                                                        | .0                                      | 107                                    | .0                                          | 559                                                                   | 559            | .0                                       | .0                               | .0                            |
| 000331653   | BUFORD         | GA    |           | .08/30/2023   |               | 1,088                                                                | .0                                       | 257                                      | .0                                                        | .0                                      | 257                                    | .0                                          | 1,345                                                                 | 1,345          | .0                                       | .0                               | .0                            |
| 000331476   | HUTTONSVILLE   | WV    |           | .08/30/2023   |               | 487                                                                  | .0                                       | 115                                      | .0                                                        | .0                                      | 115                                    | .0                                          | 602                                                                   | 602            | .0                                       | .0                               | .0                            |
| 000331474   | MCKINNEY       | TX    |           | .08/30/2023   |               | 530                                                                  | .0                                       | 124                                      | .0                                                        | .0                                      | 124                                    | .0                                          | 654                                                                   | 654            | .0                                       | .0                               | .0                            |
| 000331595   | ENID           | OK    |           | .08/30/2023   |               | 354                                                                  | .0                                       | .83                                      | .0                                                        | .0                                      | .83                                    | .0                                          | 437                                                                   | 437            | .0                                       | .0                               | .0                            |
| 000331600   | OMAHA          | NE    |           | .08/30/2023   |               | 221                                                                  | .0                                       | .52                                      | .0                                                        | .0                                      | .52                                    | .0                                          | 273                                                                   | 273            | .0                                       | .0                               | .0                            |
| 000331651   | HOLSTEIN       | NE    |           | .08/30/2023   |               | .57                                                                  | .0                                       | .13                                      | .0                                                        | .0                                      | .13                                    | .0                                          | .70                                                                   | .70            | .0                                       | .0                               | .0                            |
| 000331530   | LITTLE ROCK    | AR    |           | .08/30/2023   |               | 448                                                                  | .0                                       | 106                                      | .0                                                        | .0                                      | 106                                    | .0                                          | 553                                                                   | 553            | .0                                       | .0                               | .0                            |
| 000331544   | NAMPA          | ID    |           | .08/30/2023   |               | 1,218                                                                | .0                                       | 287                                      | .0                                                        | .0                                      | 287                                    | .0                                          | 1,505                                                                 | 1,505          | .0                                       | .0                               | .0                            |
| 000331665   | CAMDEN         | NJ    |           | .08/30/2023   |               | .88                                                                  | .0                                       | .21                                      | .0                                                        | .0                                      | .21                                    | .0                                          | 109                                                                   | 109            | .0                                       | .0                               | .0                            |
| 000331316   | SPOKANE        | WA    |           | .08/30/2023   |               | 499                                                                  | .0                                       | 118                                      | .0                                                        | .0                                      | 118                                    | .0                                          | 617                                                                   | 617            | .0                                       | .0                               | .0                            |
| 000331437   | MOORESVILLE    | NC    |           | .08/30/2023   |               | 726                                                                  | .0                                       | 171                                      | .0                                                        | .0                                      | 171                                    | .0                                          | 897                                                                   | 897            | .0                                       | .0                               | .0                            |
| 000331284   | MORENO VALLEY  | CA    |           | .08/30/2023   |               | 1,314                                                                | .0                                       | 310                                      | .0                                                        | .0                                      | 310                                    | .0                                          | 1,624                                                                 | 1,624          | .0                                       | .0                               | .0                            |
| 000331652   | LAKE WORTH     | FL    |           | .08/30/2023   |               | 359                                                                  | .0                                       | .85                                      | .0                                                        | .0                                      | .85                                    | .0                                          | 443                                                                   | 443            | .0                                       | .0                               | .0                            |
| 000331410   | ARNAUDVILLE    | LA    |           | .08/30/2023   |               | 368                                                                  | .0                                       | .87                                      | .0                                                        | .0                                      | .87                                    | .0                                          | 455                                                                   | 455            | .0                                       | .0                               | .0                            |
| 000331507   | PEORIA         | IL    |           | .08/30/2023   |               | 179                                                                  | .0                                       | .42                                      | .0                                                        | .0                                      | .42                                    | .0                                          | 221                                                                   | 221            | .0                                       | .0                               | .0                            |
| 000331628   | LANCASTER      | PA    |           | .08/30/2023   |               | 379                                                                  | .0                                       | .89                                      | .0                                                        | .0                                      | .89                                    | .0                                          | 468                                                                   | 468            | .0                                       | .0                               | .0                            |
| 000331582   | CLAREMORE      | OK    |           | .08/30/2023   |               | 362                                                                  | .0                                       | .85                                      | .0                                                        | .0                                      | .85                                    | .0                                          | 447                                                                   | 447            | .0                                       | .0                               | .0                            |
| 000331519   | MOUNT CLEMENS  | MI    |           | .08/30/2023   |               | 1,462                                                                | .0                                       | 344                                      | .0                                                        | .0                                      | 344                                    | .0                                          | 1,806                                                                 | 1,806          | .0                                       | .0                               | .0                            |
| 000331328   | GAFFNEY        | SC    |           | .08/30/2023   |               | 759                                                                  | .0                                       | 179                                      | .0                                                        | .0                                      | 179                                    | .0                                          | 938                                                                   | 938            | .0                                       | .0                               | .0                            |
| 000331449   | HOOVER         | AL    |           | .08/30/2023   |               | 164                                                                  | .0                                       | .39                                      | .0                                                        | .0                                      | .39                                    | .0                                          | 202                                                                   | 202            | .0                                       | .0                               | .0                            |
| 000331664   | UVALDE         | TX    |           | .08/30/2023   |               | .33                                                                  | .0                                       | .8                                       | .0                                                        | .0                                      | .8                                     | .0                                          | .41                                                                   | .41            | .0                                       | .0                               | .0                            |
| 000331487   | CORBIN         | KY    |           | .08/30/2023   |               | 2,161                                                                | .0                                       | 508                                      | .0                                                        | .0                                      | 508                                    | .0                                          | 2,669                                                                 | 2,669          | .0                                       | .0                               | .0                            |
| 000331366   | ANTILOCH       | TN    |           | .08/30/2023   |               | 251                                                                  | .0                                       | .59                                      | .0                                                        | .0                                      | .59                                    | .0                                          | 310                                                                   | 310            | .0                                       | .0                               | .0                            |
| 000331301   | TRENTON        | OH    |           | .08/30/2023   |               | 490                                                                  | .0                                       | 116                                      | .0                                                        | .0                                      | 116                                    | .0                                          | 606                                                                   | 606            | .0                                       | .0                               | .0                            |
| 000331678   | RUSSELLVILLE   | AR    |           | .08/30/2023   |               | 182                                                                  | .0                                       | .41                                      | .0                                                        | .0                                      | .41                                    | .0                                          | 222                                                                   | 222            | .0                                       | .0                               | .0                            |
| 000331259   | BRYANS ROAD    | MD    |           | .08/30/2023   |               | 888                                                                  | .0                                       | 210                                      | .0                                                        | .0                                      | 210                                    | .0                                          | 1,098                                                                 | 1,098          | .0                                       | .0                               | .0                            |
| 000331613   | LITTLE ROCK    | AR    |           | .08/30/2023   |               | 184                                                                  | .0                                       | .43                                      | .0                                                        | .0                                      | .43                                    | .0                                          | 227                                                                   | 227            | .0                                       | .0                               | .0                            |
| 000331315   | PIEDMONT       | OK    |           | .08/30/2023   |               | 815                                                                  | .0                                       | 192                                      | .0                                                        | .0                                      | 192                                    | .0                                          | 1,007                                                                 | 1,007          | .0                                       | .0                               | .0                            |
| 000331283   | BROCKTON       | MA    |           | .08/30/2023   |               | 925                                                                  | .0                                       | 218                                      | .0                                                        | .0                                      | 218                                    | .0                                          | 1,143                                                                 | 1,143          | .0                                       | .0                               | .0                            |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location         |       | 4         | 5             | 6             | 7                                                                                 | Change in Book Value/Recorded Investment           |                                                   |                                                                            |                                                  |                                                    |                                                      | 14                                                                                       | 15                 | 16                                                   | 17                                        | 18                                     |
|-------------|------------------|-------|-----------|---------------|---------------|-----------------------------------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------|----------------------------------------------------|------------------------------------------------------|------------------------------------------------------------------------------------------|--------------------|------------------------------------------------------|-------------------------------------------|----------------------------------------|
|             | 2                | 3     |           |               |               |                                                                                   | 8                                                  | 9                                                 | 10                                                                         | 11                                               | 12                                                 | 13                                                   |                                                                                          |                    |                                                      |                                           |                                        |
| Loan Number | City             | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 000331581   | ODESSA           | TX    |           | 08/30/2023    |               | 2,128                                                                             | 0                                                  | 502                                               | 0                                                                          | 0                                                | 502                                                | 0                                                    | 2,630                                                                                    | 2,630              | 0                                                    | 0                                         | 0                                      |
| 000331506   | HOUSTON          | TX    |           | 08/30/2023    |               | 194                                                                               | 0                                                  | 46                                                | 0                                                                          | 0                                                | 46                                                 | 0                                                    | 240                                                                                      | 240                | 0                                                    | 0                                         | 0                                      |
| 000331281   | TALLADEGA        | AL    |           | 08/30/2023    |               | 151                                                                               | 0                                                  | 36                                                | 0                                                                          | 0                                                | 36                                                 | 0                                                    | 187                                                                                      | 187                | 0                                                    | 0                                         | 0                                      |
| 000331504   | DENVER           | CO    |           | 08/30/2023    |               | 305                                                                               | 0                                                  | 72                                                | 0                                                                          | 0                                                | 72                                                 | 0                                                    | 377                                                                                      | 377                | 0                                                    | 0                                         | 0                                      |
| 000331448   | OCONOMOWOC       | WI    |           | 08/30/2023    |               | 1,281                                                                             | 0                                                  | 302                                               | 0                                                                          | 0                                                | 302                                                | 0                                                    | 1,583                                                                                    | 1,583              | 0                                                    | 0                                         | 0                                      |
| 000331295   | LAHAINA          | HI    |           | 08/30/2023    |               | 941                                                                               | 0                                                  | 222                                               | 0                                                                          | 0                                                | 222                                                | 0                                                    | 1,163                                                                                    | 1,163              | 0                                                    | 0                                         | 0                                      |
| 000331663   | GREECE           | NY    |           | 08/30/2023    |               | 211                                                                               | 0                                                  | 50                                                | 0                                                                          | 0                                                | 50                                                 | 0                                                    | 261                                                                                      | 261                | 0                                                    | 0                                         | 0                                      |
| 000331421   | NORTHGLENN       | CO    |           | 08/30/2023    |               | 1,521                                                                             | 0                                                  | 359                                               | 0                                                                          | 0                                                | 359                                                | 0                                                    | 1,879                                                                                    | 1,879              | 0                                                    | 0                                         | 0                                      |
| 000331542   | JACKSONVILLE     | AL    |           | 08/30/2023    |               | 673                                                                               | 0                                                  | 158                                               | 0                                                                          | 0                                                | 158                                                | 0                                                    | 831                                                                                      | 831                | 0                                                    | 0                                         | 0                                      |
| 000331518   | DISTRICT HEIGHTS | MD    |           | 08/30/2023    |               | 1,114                                                                             | 0                                                  | 263                                               | 0                                                                          | 0                                                | 263                                                | 0                                                    | 1,377                                                                                    | 1,377              | 0                                                    | 0                                         | 0                                      |
| 000331300   | ST JOSEPH        | MO    |           | 08/30/2023    |               | 64                                                                                | 0                                                  | 15                                                | 0                                                                          | 0                                                | 15                                                 | 0                                                    | 79                                                                                       | 79                 | 0                                                    | 0                                         | 0                                      |
| 000331593   | CHELSEA          | OK    |           | 08/30/2023    |               | 610                                                                               | 0                                                  | 144                                               | 0                                                                          | 0                                                | 144                                                | 0                                                    | 754                                                                                      | 754                | 0                                                    | 0                                         | 0                                      |
| 000331639   | LEWISVILLE       | TX    |           | 08/30/2023    |               | 2,760                                                                             | 0                                                  | 651                                               | 0                                                                          | 0                                                | 651                                                | 0                                                    | 3,411                                                                                    | 3,411              | 0                                                    | 0                                         | 0                                      |
| 000331677   | PORT ARTHUR      | TX    |           | 08/30/2023    |               | 107                                                                               | 0                                                  | 25                                                | 0                                                                          | 0                                                | 25                                                 | 0                                                    | 133                                                                                      | 133                | 0                                                    | 0                                         | 0                                      |
| 000331556   | RED CREEK        | NY    |           | 08/30/2023    |               | 202                                                                               | 0                                                  | 47                                                | 0                                                                          | 0                                                | 47                                                 | 0                                                    | 249                                                                                      | 249                | 0                                                    | 0                                         | 0                                      |
| 000331486   | GASTONIA         | NC    |           | 08/30/2023    |               | 203                                                                               | 0                                                  | 48                                                | 0                                                                          | 0                                                | 48                                                 | 0                                                    | 251                                                                                      | 251                | 0                                                    | 0                                         | 0                                      |
| 000331626   | FREEPORT         | NY    |           | 08/30/2023    |               | 2,354                                                                             | 0                                                  | 555                                               | 0                                                                          | 0                                                | 555                                                | 0                                                    | 2,909                                                                                    | 2,909              | 0                                                    | 0                                         | 0                                      |
| 000331258   | PATASKALA        | OH    |           | 08/30/2023    |               | 889                                                                               | 0                                                  | 210                                               | 0                                                                          | 0                                                | 210                                                | 0                                                    | 1,099                                                                                    | 1,099              | 0                                                    | 0                                         | 0                                      |
| 000331379   | EL PASO          | TX    |           | 08/30/2023    |               | 489                                                                               | 0                                                  | 115                                               | 0                                                                          | 0                                                | 115                                                | 0                                                    | 604                                                                                      | 604                | 0                                                    | 0                                         | 0                                      |
| 000331580   | SOMERDALE        | NJ    |           | 08/30/2023    |               | 542                                                                               | 0                                                  | 128                                               | 0                                                                          | 0                                                | 128                                                | 0                                                    | 670                                                                                      | 670                | 0                                                    | 0                                         | 0                                      |
| 000331689   | RICHMOND         | VA    |           | 08/30/2023    |               | 528                                                                               | 0                                                  | 118                                               | 0                                                                          | 0                                                | 118                                                | 0                                                    | 646                                                                                      | 646                | 0                                                    | 0                                         | 0                                      |
| 000331326   | CORAM            | NY    |           | 08/30/2023    |               | 1,369                                                                             | 0                                                  | 323                                               | 0                                                                          | 0                                                | 323                                                | 0                                                    | 1,692                                                                                    | 1,692              | 0                                                    | 0                                         | 0                                      |
| 000331592   | HELOTES          | TX    |           | 08/30/2023    |               | 1,772                                                                             | 0                                                  | 418                                               | 0                                                                          | 0                                                | 418                                                | 0                                                    | 2,190                                                                                    | 2,190              | 0                                                    | 0                                         | 0                                      |
| 000331611   | NORTH LAS VEGAS  | NV    |           | 08/30/2023    |               | 764                                                                               | 0                                                  | 180                                               | 0                                                                          | 0                                                | 180                                                | 0                                                    | 944                                                                                      | 944                | 0                                                    | 0                                         | 0                                      |
| 000331662   | HOUSTON          | TX    |           | 08/30/2023    |               | 122                                                                               | 0                                                  | 29                                                | 0                                                                          | 0                                                | 29                                                 | 0                                                    | 151                                                                                      | 151                | 0                                                    | 0                                         | 0                                      |
| 000331499   | CABOT            | AR    |           | 08/30/2023    |               | 379                                                                               | 0                                                  | 89                                                | 0                                                                          | 0                                                | 89                                                 | 0                                                    | 469                                                                                      | 469                | 0                                                    | 0                                         | 0                                      |
| 000331434   | RICHMOND         | RI    |           | 08/30/2023    |               | 670                                                                               | 0                                                  | 158                                               | 0                                                                          | 0                                                | 158                                                | 0                                                    | 828                                                                                      | 828                | 0                                                    | 0                                         | 0                                      |
| 000331257   | CONVERSE         | TX    |           | 08/30/2023    |               | 604                                                                               | 0                                                  | 142                                               | 0                                                                          | 0                                                | 142                                                | 0                                                    | 746                                                                                      | 746                | 0                                                    | 0                                         | 0                                      |
| 000331688   | WEATHERFORD      | OK    |           | 08/30/2023    |               | 570                                                                               | 0                                                  | 134                                               | 0                                                                          | 0                                                | 134                                                | 0                                                    | 704                                                                                      | 704                | 0                                                    | 0                                         | 0                                      |
| 000331446   | SEMMES           | AL    |           | 08/30/2023    |               | 1,308                                                                             | 0                                                  | 309                                               | 0                                                                          | 0                                                | 309                                                | 0                                                    | 1,617                                                                                    | 1,617              | 0                                                    | 0                                         | 0                                      |
| 000331325   | ELKHART          | IN    |           | 08/30/2023    |               | 363                                                                               | 0                                                  | 86                                                | 0                                                                          | 0                                                | 86                                                 | 0                                                    | 448                                                                                      | 448                | 0                                                    | 0                                         | 0                                      |
| 000331497   | CHICAGO          | IL    |           | 08/30/2023    |               | 700                                                                               | 0                                                  | 165                                               | 0                                                                          | 0                                                | 165                                                | 0                                                    | 865                                                                                      | 865                | 0                                                    | 0                                         | 0                                      |
| 000331637   | DALLAS           | TX    |           | 08/30/2023    |               | 400                                                                               | 0                                                  | 94                                                | 0                                                                          | 0                                                | 94                                                 | 0                                                    | 495                                                                                      | 495                | 0                                                    | 0                                         | 0                                      |
| 000331516   | LOWELL           | MA    |           | 08/30/2023    |               | 328                                                                               | 0                                                  | 77                                                | 0                                                                          | 0                                                | 77                                                 | 0                                                    | 406                                                                                      | 406                | 0                                                    | 0                                         | 0                                      |
| 000331591   | MOUND VALLEY     | KS    |           | 08/30/2023    |               | 294                                                                               | 0                                                  | 69                                                | 0                                                                          | 0                                                | 69                                                 | 0                                                    | 364                                                                                      | 364                | 0                                                    | 0                                         | 0                                      |
| 000331540   | BUCKLEY          | WA    |           | 08/30/2023    |               | 584                                                                               | 0                                                  | 138                                               | 0                                                                          | 0                                                | 138                                                | 0                                                    | 722                                                                                      | 722                | 0                                                    | 0                                         | 0                                      |
| 000331409   | ATLANTA          | GA    |           | 08/30/2023    |               | 653                                                                               | 0                                                  | 154                                               | 0                                                                          | 0                                                | 154                                                | 0                                                    | 807                                                                                      | 807                | 0                                                    | 0                                         | 0                                      |
| 000331484   | BEAR             | DE    |           | 08/30/2023    |               | 3,598                                                                             | 0                                                  | 849                                               | 0                                                                          | 0                                                | 849                                                | 0                                                    | 4,447                                                                                    | 4,447              | 0                                                    | 0                                         | 0                                      |
| 000331554   | CROSBYTON        | TX    |           | 08/30/2023    |               | 235                                                                               | 0                                                  | 55                                                | 0                                                                          | 0                                                | 55                                                 | 0                                                    | 290                                                                                      | 290                | 0                                                    | 0                                         | 0                                      |
| 000331498   | REYNOLDSBURG     | OH    |           | 08/30/2023    |               | 1,083                                                                             | 0                                                  | 255                                               | 0                                                                          | 0                                                | 255                                                | 0                                                    | 1,338                                                                                    | 1,338              | 0                                                    | 0                                         | 0                                      |
| 000331377   | LAREDO           | TX    |           | 08/30/2023    |               | 67                                                                                | 0                                                  | 16                                                | 0                                                                          | 0                                                | 16                                                 | 0                                                    | 83                                                                                       | 83                 | 0                                                    | 0                                         | 0                                      |
| 000331310   | ROME             | NY    |           | 08/30/2023    |               | 5,086                                                                             | 0                                                  | 998                                               | 0                                                                          | 0                                                | 998                                                | 0                                                    | 6,084                                                                                    | 6,084              | 0                                                    | 0                                         | 0                                      |
| 000331622   | SAGINAW          | TX    |           | 08/30/2023    |               | 555                                                                               | 0                                                  | 131                                               | 0                                                                          | 0                                                | 131                                                | 0                                                    | 686                                                                                      | 686                | 0                                                    | 0                                         | 0                                      |
| 000331501   | SENOIA           | GA    |           | 08/30/2023    |               | 452                                                                               | 0                                                  | 107                                               | 0                                                                          | 0                                                | 107                                                | 0                                                    | 559                                                                                      | 559                | 0                                                    | 0                                         | 0                                      |
| 000331673   | WYOMING          | MI    |           | 08/30/2023    |               | 175                                                                               | 0                                                  | 41                                                | 0                                                                          | 0                                                | 41                                                 | 0                                                    | 216                                                                                      | 216                | 0                                                    | 0                                         | 0                                      |
| 000331254   | HAVERSTRAW       | NY    |           | 08/30/2023    |               | 14,377                                                                            | 0                                                  | 3,392                                             | 0                                                                          | 0                                                | 3,392                                              | 0                                                    | 17,769                                                                                   | 17,769             | 0                                                    | 0                                         | 0                                      |
| 000331566   | FLORESVILLE      | TX    |           | 08/30/2023    |               | 346                                                                               | 0                                                  | 82                                                | 0                                                                          | 0                                                | 82                                                 | 0                                                    | 428                                                                                      | 428                | 0                                                    | 0                                         | 0                                      |
| 000331389   | CHARLESTON       | SC    |           | 08/30/2023    |               | 1,020                                                                             | 0                                                  | 241                                               | 0                                                                          | 0                                                | 241                                                | 0                                                    | 1,261                                                                                    | 1,261              | 0                                                    | 0                                         | 0                                      |
| 000331687   | LAGRANGE         | GA    |           | 08/30/2023    |               | 317                                                                               | 0                                                  | 75                                                | 0                                                                          | 0                                                | 75                                                 | 0                                                    | 391                                                                                      | 391                | 0                                                    | 0                                         | 0                                      |
| 000331268   | ROME             | GA    |           | 08/30/2023    |               | 583                                                                               | 0                                                  | 138                                               | 0                                                                          | 0                                                | 138                                                | 0                                                    | 721                                                                                      | 721                | 0                                                    | 0                                         | 0                                      |
| 000331292   | WAXAHACHIE       | TX    |           | 08/30/2023    |               | 1,195                                                                             | 0                                                  | 282                                               | 0                                                                          | 0                                                | 282                                                | 0                                                    | 1,477                                                                                    | 1,477              | 0                                                    | 0                                         | 0                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location             |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-------------|----------------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|             | 2                    | 3     |           |               |               |                                                                      | 8                                        | 9                                        | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number | City                 | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000331338   | MONROE               | LA    |           | 08/30/2023    |               | 125                                                                  | 0                                        | 29                                       | 0                                                         | 0                                       | 29                                     | 0                                           | 154                                                                   | 154            | 0                                        | 0                                | 0                             |
| 000331706   | CAPE GIRARDEAU       | MO    |           | 08/30/2023    |               | 358                                                                  | 0                                        | 85                                       | 0                                                         | 0                                       | 85                                     | 0                                           | 443                                                                   | 443            | 0                                        | 0                                | 0                             |
| 000331660   | STONE MOUNTAIN       | GA    |           | 08/30/2023    |               | 173                                                                  | 0                                        | 41                                       | 0                                                         | 0                                       | 41                                     | 0                                           | 213                                                                   | 213            | 0                                        | 0                                | 0                             |
| 000331590   | ATHENS               | TN    |           | 08/30/2023    |               | 925                                                                  | 0                                        | 218                                      | 0                                                         | 0                                       | 218                                    | 0                                           | 1,144                                                                 | 1,144          | 0                                        | 0                                | 0                             |
| 000331515   | ALAMO                | GA    |           | 08/30/2023    |               | 159                                                                  | 0                                        | 38                                       | 0                                                         | 0                                       | 38                                     | 0                                           | 197                                                                   | 197            | 0                                        | 0                                | 0                             |
| 000331636   | HYATTSVILLE          | MD    |           | 08/30/2023    |               | 1,687                                                                | 0                                        | 398                                      | 0                                                         | 0                                       | 398                                    | 0                                           | 2,086                                                                 | 2,086          | 0                                        | 0                                | 0                             |
| 000331674   | FRANKLIN             | IN    |           | 08/30/2023    |               | 167                                                                  | 0                                        | 39                                       | 0                                                         | 0                                       | 39                                     | 0                                           | 206                                                                   | 206            | 0                                        | 0                                | 0                             |
| 000331432   | TICKFAW              | LA    |           | 08/30/2023    |               | 658                                                                  | 0                                        | 155                                      | 0                                                         | 0                                       | 155                                    | 0                                           | 814                                                                   | 814            | 0                                        | 0                                | 0                             |
| 000331553   | ROCHESTER            | NY    |           | 08/30/2023    |               | 660                                                                  | 0                                        | 156                                      | 0                                                         | 0                                       | 156                                    | 0                                           | 816                                                                   | 816            | 0                                        | 0                                | 0                             |
| 000331529   | HUGHES               | AR    |           | 08/30/2023    |               | 281                                                                  | 0                                        | 66                                       | 0                                                         | 0                                       | 66                                     | 0                                           | 347                                                                   | 347            | 0                                        | 0                                | 0                             |
| 000331483   | CANTON               | GA    |           | 08/30/2023    |               | 1,267                                                                | 0                                        | 299                                      | 0                                                         | 0                                       | 299                                    | 0                                           | 1,566                                                                 | 1,566          | 0                                        | 0                                | 0                             |
| 000331374   | ROCHESTER            | NY    |           | 08/30/2023    |               | 286                                                                  | 0                                        | 68                                       | 0                                                         | 0                                       | 68                                     | 0                                           | 354                                                                   | 354            | 0                                        | 0                                | 0                             |
| 000331253   | OWINGS               | MD    |           | 08/30/2023    |               | 2,480                                                                | 0                                        | 585                                      | 0                                                         | 0                                       | 585                                    | 0                                           | 3,065                                                                 | 3,065          | 0                                        | 0                                | 0                             |
| 000331267   | HOUSTON              | TX    |           | 08/30/2023    |               | 223                                                                  | 0                                        | 53                                       | 0                                                         | 0                                       | 53                                     | 0                                           | 275                                                                   | 275            | 0                                        | 0                                | 0                             |
| 000331388   | WOODRUFF             | SC    |           | 08/30/2023    |               | 290                                                                  | 0                                        | 68                                       | 0                                                         | 0                                       | 68                                     | 0                                           | 359                                                                   | 359            | 0                                        | 0                                | 0                             |
| 000331500   | HOUSTON              | TX    |           | 08/30/2023    |               | 287                                                                  | 0                                        | 68                                       | 0                                                         | 0                                       | 68                                     | 0                                           | 355                                                                   | 355            | 0                                        | 0                                | 0                             |
| 000331621   | MEMPHIS              | TN    |           | 08/30/2023    |               | 367                                                                  | 0                                        | 86                                       | 0                                                         | 0                                       | 86                                     | 0                                           | 453                                                                   | 453            | 0                                        | 0                                | 0                             |
| 000331458   | SPOTSYLVANIA         | VA    |           | 08/30/2023    |               | 947                                                                  | 0                                        | 224                                      | 0                                                         | 0                                       | 224                                    | 0                                           | 1,171                                                                 | 1,171          | 0                                        | 0                                | 0                             |
| 000331579   | LAREDO               | TX    |           | 08/30/2023    |               | 1,425                                                                | 0                                        | 336                                      | 0                                                         | 0                                       | 336                                    | 0                                           | 1,761                                                                 | 1,761          | 0                                        | 0                                | 0                             |
| 000331514   | CAMDEN               | NJ    |           | 08/30/2023    |               | 148                                                                  | 0                                        | 35                                       | 0                                                         | 0                                       | 35                                     | 0                                           | 183                                                                   | 183            | 0                                        | 0                                | 0                             |
| 000331291   | HORIZON CITY         | TX    |           | 08/30/2023    |               | 336                                                                  | 0                                        | 79                                       | 0                                                         | 0                                       | 79                                     | 0                                           | 416                                                                   | 416            | 0                                        | 0                                | 0                             |
| 000331635   | NORTH RICHLAND HILLS | TX    |           | 08/30/2023    |               | 1,180                                                                | 0                                        | 278                                      | 0                                                         | 0                                       | 278                                    | 0                                           | 1,458                                                                 | 1,458          | 0                                        | 0                                | 0                             |
| 000331649   | LAGRANGE             | KY    |           | 08/30/2023    |               | 209                                                                  | 0                                        | 49                                       | 0                                                         | 0                                       | 49                                     | 0                                           | 258                                                                   | 258            | 0                                        | 0                                | 0                             |
| 000331482   | WASHINGTON           | DC    |           | 08/30/2023    |               | 1,768                                                                | 0                                        | 417                                      | 0                                                         | 0                                       | 417                                    | 0                                           | 2,185                                                                 | 2,185          | 0                                        | 0                                | 0                             |
| 000331528   | LITTLE ROCK          | AR    |           | 08/30/2023    |               | 140                                                                  | 0                                        | 33                                       | 0                                                         | 0                                       | 33                                     | 0                                           | 172                                                                   | 172            | 0                                        | 0                                | 0                             |
| 000331480   | SPRING               | TX    |           | 08/30/2023    |               | 4,625                                                                | 0                                        | 1,091                                    | 0                                                         | 0                                       | 1,091                                  | 0                                           | 5,716                                                                 | 5,716          | 0                                        | 0                                | 0                             |
| 000331526   | STAFFORD             | TX    |           | 08/30/2023    |               | 382                                                                  | 0                                        | 90                                       | 0                                                         | 0                                       | 90                                     | 0                                           | 472                                                                   | 472            | 0                                        | 0                                | 0                             |
| 000331620   | SPRING               | TX    |           | 08/30/2023    |               | 1,005                                                                | 0                                        | 237                                      | 0                                                         | 0                                       | 237                                    | 0                                           | 1,242                                                                 | 1,242          | 0                                        | 0                                | 0                             |
| 000331685   | GROVETOWN            | GA    |           | 08/30/2023    |               | 416                                                                  | 0                                        | 98                                       | 0                                                         | 0                                       | 98                                     | 0                                           | 515                                                                   | 515            | 0                                        | 0                                | 0                             |
| 000331252   | BELLEVILLE           | NJ    |           | 08/30/2023    |               | 1,301                                                                | 0                                        | 307                                      | 0                                                         | 0                                       | 307                                    | 0                                           | 1,608                                                                 | 1,608          | 0                                        | 0                                | 0                             |
| 000331373   | BRONX                | NY    |           | 08/30/2023    |               | 2,251                                                                | 0                                        | 531                                      | 0                                                         | 0                                       | 531                                    | 0                                           | 2,782                                                                 | 2,782          | 0                                        | 0                                | 0                             |
| 000331443   | DIAMONDHEAD          | MS    |           | 08/30/2023    |               | 1,288                                                                | 0                                        | 304                                      | 0                                                         | 0                                       | 304                                    | 0                                           | 1,591                                                                 | 1,591          | 0                                        | 0                                | 0                             |
| 000331494   | HOLLIS               | NY    |           | 08/30/2023    |               | 341                                                                  | 0                                        | 80                                       | 0                                                         | 0                                       | 80                                     | 0                                           | 422                                                                   | 422            | 0                                        | 0                                | 0                             |
| 000331634   | CINCINNATI           | OH    |           | 08/30/2023    |               | 906                                                                  | 0                                        | 214                                      | 0                                                         | 0                                       | 214                                    | 0                                           | 1,120                                                                 | 1,120          | 0                                        | 0                                | 0                             |
| 000331513   | MIAMI                | FL    |           | 08/30/2023    |               | 304                                                                  | 0                                        | 72                                       | 0                                                         | 0                                       | 72                                     | 0                                           | 376                                                                   | 376            | 0                                        | 0                                | 0                             |
| 000331387   | FARMERSVILLE         | TX    |           | 08/30/2023    |               | 575                                                                  | 0                                        | 135                                      | 0                                                         | 0                                       | 135                                    | 0                                           | 710                                                                   | 710            | 0                                        | 0                                | 0                             |
| 000331457   | BAKER                | LA    |           | 08/30/2023    |               | 359                                                                  | 0                                        | 85                                       | 0                                                         | 0                                       | 85                                     | 0                                           | 444                                                                   | 444            | 0                                        | 0                                | 0                             |
| 000331336   | BROWNSVILLE          | TX    |           | 08/30/2023    |               | 152                                                                  | 0                                        | 36                                       | 0                                                         | 0                                       | 36                                     | 0                                           | 187                                                                   | 187            | 0                                        | 0                                | 0                             |
| 000331648   | DOUGLAS              | GA    |           | 08/30/2023    |               | 210                                                                  | 0                                        | 50                                       | 0                                                         | 0                                       | 50                                     | 0                                           | 260                                                                   | 260            | 0                                        | 0                                | 0                             |
| 000331481   | CORUNNA              | MI    |           | 08/30/2023    |               | 119,012                                                              | 0                                        | 28,076                                   | 0                                                         | 0                                       | 28,076                                 | 0                                           | 147,088                                                               | 147,088        | 0                                        | 0                                | 0                             |
| 000331290   | NEWBURGH             | NY    |           | 08/30/2023    |               | 3,303                                                                | 0                                        | 779                                      | 0                                                         | 0                                       | 779                                    | 0                                           | 4,083                                                                 | 4,083          | 0                                        | 0                                | 0                             |
| 000331360   | CHERRY HILL          | NJ    |           | 08/30/2023    |               | 103                                                                  | 0                                        | 24                                       | 0                                                         | 0                                       | 24                                     | 0                                           | 127                                                                   | 127            | 0                                        | 0                                | 0                             |
| 000331704   | RIO RANCHO           | NM    |           | 08/30/2023    |               | 804                                                                  | 0                                        | 190                                      | 0                                                         | 0                                       | 190                                    | 0                                           | 994                                                                   | 994            | 0                                        | 0                                | 0                             |
| 000331469   | AMA                  | LA    |           | 08/30/2023    |               | 177                                                                  | 0                                        | 42                                       | 0                                                         | 0                                       | 42                                     | 0                                           | 219                                                                   | 219            | 0                                        | 0                                | 0                             |
| 000331348   | HARTFORD             | CT    |           | 08/30/2023    |               | 194                                                                  | 0                                        | 46                                       | 0                                                         | 0                                       | 46                                     | 0                                           | 239                                                                   | 239            | 0                                        | 0                                | 0                             |
| 000331404   | AURORA               | CO    |           | 08/30/2023    |               | 323                                                                  | 0                                        | 76                                       | 0                                                         | 0                                       | 76                                     | 0                                           | 399                                                                   | 399            | 0                                        | 0                                | 0                             |
| 000331646   | AUSTIN               | TX    |           | 08/30/2023    |               | 433                                                                  | 0                                        | 102                                      | 0                                                         | 0                                       | 102                                    | 0                                           | 535                                                                   | 535            | 0                                        | 0                                | 0                             |
| 000331372   | MIRAMAR              | FL    |           | 08/30/2023    |               | 142                                                                  | 0                                        | 33                                       | 0                                                         | 0                                       | 33                                     | 0                                           | 175                                                                   | 175            | 0                                        | 0                                | 0                             |
| 000331670   | TEKAMAH              | NE    |           | 08/30/2023    |               | 42                                                                   | 0                                        | 8                                        | 0                                                         | 0                                       | 8                                      | 0                                           | 50                                                                    | 50             | 0                                        | 0                                | 0                             |
| 000331418   | STKESTON             | MO    |           | 08/30/2023    |               | 139                                                                  | 0                                        | 33                                       | 0                                                         | 0                                       | 33                                     | 0                                           | 172                                                                   | 172            | 0                                        | 0                                | 0                             |
| 000331493   | PIEDMONT             | OK    |           | 08/30/2023    |               | 690                                                                  | 0                                        | 163                                      | 0                                                         | 0                                       | 163                                    | 0                                           | 852                                                                   | 852            | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location      |       | 4         | 5             | 6             | 7                                                                                 | Change in Book Value/Recorded Investment        |                                                |                                                                         |                                                  |                                                 |                                                      | 14                                                                                 | 15                 | 16                                                   | 17                                        | 18                                     |
|-------------|---------------|-------|-----------|---------------|---------------|-----------------------------------------------------------------------------------|-------------------------------------------------|------------------------------------------------|-------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------|------------------------------------------------------|------------------------------------------------------------------------------------|--------------------|------------------------------------------------------|-------------------------------------------|----------------------------------------|
|             | 2             | 3     |           |               |               |                                                                                   | 8                                               | 9                                              | 10                                                                      | 11                                               | 12                                              | 13                                                   |                                                                                    |                    |                                                      |                                           |                                        |
| Loan Number | City          | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)<br>/Accretion | Current Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 000331321   | LILBURN       | GA    |           | 08/30/2023    |               | 470                                                                               | 0                                               | 111                                            | 0                                                                       | 0                                                | 111                                             | 0                                                    | 581                                                                                | 581                | 0                                                    | 0                                         | 0                                      |
| 000331633   | PHARR         | TX    |           | 08/30/2023    |               | 73                                                                                | 0                                               | 16                                             | 0                                                                       | 0                                                | 16                                              | 0                                                    | 89                                                                                 | 89                 | 0                                                    | 0                                         | 0                                      |
| 000331265   | CLINTON       | MS    |           | 08/30/2023    |               | 275                                                                               | 0                                               | 65                                             | 0                                                                       | 0                                                | 65                                              | 0                                                    | 340                                                                                | 340                | 0                                                    | 0                                         | 0                                      |
| 000331698   | KENNESAW      | GA    |           | 08/30/2023    |               | 1,487                                                                             | 0                                               | 351                                            | 0                                                                       | 0                                                | 351                                             | 0                                                    | 1,838                                                                              | 1,838              | 0                                                    | 0                                         | 0                                      |
| 000331279   | HAZEL GREEN   | AL    |           | 08/30/2023    |               | 195                                                                               | 0                                               | 46                                             | 0                                                                       | 0                                                | 46                                              | 0                                                    | 241                                                                                | 241                | 0                                                    | 0                                         | 0                                      |
| 000331645   | EASLEY        | SC    |           | 08/30/2023    |               | 503                                                                               | 0                                               | 119                                            | 0                                                                       | 0                                                | 119                                             | 0                                                    | 621                                                                                | 621                | 0                                                    | 0                                         | 0                                      |
| 000331403   | AUBURN        | MA    |           | 08/30/2023    |               | 1,060                                                                             | 0                                               | 250                                            | 0                                                                       | 0                                                | 250                                             | 0                                                    | 1,310                                                                              | 1,310              | 0                                                    | 0                                         | 0                                      |
| 000331524   | STATEN ISLAND | NY    |           | 08/30/2023    |               | 956                                                                               | 0                                               | 225                                            | 0                                                                       | 0                                                | 225                                             | 0                                                    | 1,181                                                                              | 1,181              | 0                                                    | 0                                         | 0                                      |
| 000331398   | TUCSON        | AZ    |           | 08/30/2023    |               | 552                                                                               | 0                                               | 130                                            | 0                                                                       | 0                                                | 130                                             | 0                                                    | 682                                                                                | 682                | 0                                                    | 0                                         | 0                                      |
| 000331277   | INDIO         | CA    |           | 08/30/2023    |               | 981                                                                               | 0                                               | 231                                            | 0                                                                       | 0                                                | 231                                             | 0                                                    | 1,212                                                                              | 1,212              | 0                                                    | 0                                         | 0                                      |
| 000331589   | CONWAY        | SC    |           | 08/30/2023    |               | 878                                                                               | 0                                               | 207                                            | 0                                                                       | 0                                                | 207                                             | 0                                                    | 1,085                                                                              | 1,085              | 0                                                    | 0                                         | 0                                      |
| 000331347   | HIWALEAH      | FL    |           | 08/30/2023    |               | 1,448                                                                             | 0                                               | 342                                            | 0                                                                       | 0                                                | 342                                             | 0                                                    | 1,790                                                                              | 1,790              | 0                                                    | 0                                         | 0                                      |
| 000331659   | SIDNEY        | MT    |           | 08/30/2023    |               | 111                                                                               | 0                                               | 26                                             | 0                                                                       | 0                                                | 26                                              | 0                                                    | 138                                                                                | 138                | 0                                                    | 0                                         | 0                                      |
| 000331538   | OSAWATOMIE    | KS    |           | 08/30/2023    |               | 4,625                                                                             | 0                                               | 1,091                                          | 0                                                                       | 0                                                | 1,091                                           | 0                                                    | 5,716                                                                              | 5,716              | 0                                                    | 0                                         | 0                                      |
| 000331250   | COAL CITY     | IL    |           | 08/30/2023    |               | 77                                                                                | 0                                               | 16                                             | 0                                                                       | 0                                                | 16                                              | 0                                                    | 94                                                                                 | 94                 | 0                                                    | 0                                         | 0                                      |
| 000331371   | CONCORD       | VA    |           | 08/30/2023    |               | 655                                                                               | 0                                               | 154                                            | 0                                                                       | 0                                                | 154                                             | 0                                                    | 809                                                                                | 809                | 0                                                    | 0                                         | 0                                      |
| 000331715   | EVANSVILLE    | IN    |           | 08/30/2023    |               | 2,298                                                                             | 0                                               | 542                                            | 0                                                                       | 0                                                | 542                                             | 0                                                    | 2,841                                                                              | 2,841              | 0                                                    | 0                                         | 0                                      |
| 000331562   | BROKEN ARROW  | OK    |           | 08/30/2023    |               | 1,597                                                                             | 0                                               | 377                                            | 0                                                                       | 0                                                | 377                                             | 0                                                    | 1,974                                                                              | 1,974              | 0                                                    | 0                                         | 0                                      |
| 000331683   | LANCASTER     | PA    |           | 08/30/2023    |               | 16                                                                                | 0                                               | 3                                              | 0                                                                       | 0                                                | 3                                               | 0                                                    | 20                                                                                 | 20                 | 0                                                    | 0                                         | 0                                      |
| 000331385   | ROSENBERG     | TX    |           | 08/30/2023    |               | 726                                                                               | 0                                               | 171                                            | 0                                                                       | 0                                                | 171                                             | 0                                                    | 897                                                                                | 897                | 0                                                    | 0                                         | 0                                      |
| 000331320   | SAINT PAUL    | MN    |           | 08/30/2023    |               | 322                                                                               | 0                                               | 76                                             | 0                                                                       | 0                                                | 76                                              | 0                                                    | 398                                                                                | 398                | 0                                                    | 0                                         | 0                                      |
| 000331511   | SYCAMORE      | IL    |           | 08/30/2023    |               | 299                                                                               | 0                                               | 71                                             | 0                                                                       | 0                                                | 71                                              | 0                                                    | 370                                                                                | 370                | 0                                                    | 0                                         | 0                                      |
| 000331332   | MILWAUKEE     | WI    |           | 08/30/2023    |               | 359                                                                               | 0                                               | 85                                             | 0                                                                       | 0                                                | 85                                              | 0                                                    | 444                                                                                | 444                | 0                                                    | 0                                         | 0                                      |
| 000331714   | NORTH HAVEN   | CT    |           | 08/30/2023    |               | 168                                                                               | 0                                               | 39                                             | 0                                                                       | 0                                                | 39                                              | 0                                                    | 207                                                                                | 207                | 0                                                    | 0                                         | 0                                      |
| 000331467   | FRIENDSVILLE  | TN    |           | 08/30/2023    |               | 220                                                                               | 0                                               | 52                                             | 0                                                                       | 0                                                | 52                                              | 0                                                    | 272                                                                                | 272                | 0                                                    | 0                                         | 0                                      |
| 000331561   | FLAGSTAFF     | AZ    |           | 08/30/2023    |               | 1,700                                                                             | 0                                               | 401                                            | 0                                                                       | 0                                                | 401                                             | 0                                                    | 2,101                                                                              | 2,101              | 0                                                    | 0                                         | 0                                      |
| 000331440   | VERONA        | PA    |           | 08/30/2023    |               | 142                                                                               | 0                                               | 34                                             | 0                                                                       | 0                                                | 34                                              | 0                                                    | 176                                                                                | 176                | 0                                                    | 0                                         | 0                                      |
| 000331370   | LAKE WALES    | FL    |           | 08/30/2023    |               | 699                                                                               | 0                                               | 165                                            | 0                                                                       | 0                                                | 165                                             | 0                                                    | 864                                                                                | 864                | 0                                                    | 0                                         | 0                                      |
| 000331416   | CENTERVILLE   | GA    |           | 08/30/2023    |               | 276                                                                               | 0                                               | 65                                             | 0                                                                       | 0                                                | 65                                              | 0                                                    | 341                                                                                | 341                | 0                                                    | 0                                         | 0                                      |
| 000331491   | LONG LAKE     | WI    |           | 08/30/2023    |               | 476                                                                               | 0                                               | 112                                            | 0                                                                       | 0                                                | 112                                             | 0                                                    | 588                                                                                | 588                | 0                                                    | 0                                         | 0                                      |
| 000331537   | FARMINGTON    | MN    |           | 08/30/2023    |               | 3,701                                                                             | 0                                               | 873                                            | 0                                                                       | 0                                                | 873                                             | 0                                                    | 4,574                                                                              | 4,574              | 0                                                    | 0                                         | 0                                      |
| 000331510   | EDEN          | NC    |           | 08/30/2023    |               | 74                                                                                | 0                                               | 18                                             | 0                                                                       | 0                                                | 18                                              | 0                                                    | 92                                                                                 | 92                 | 0                                                    | 0                                         | 0                                      |
| 000331696   | NISKAYUNA     | NY    |           | 08/30/2023    |               | 811                                                                               | 0                                               | 191                                            | 0                                                                       | 0                                                | 191                                             | 0                                                    | 1,002                                                                              | 1,002              | 0                                                    | 0                                         | 0                                      |
| 000331263   | EDGARTOWN     | MA    |           | 08/30/2023    |               | 5,019                                                                             | 0                                               | 1,184                                          | 0                                                                       | 0                                                | 1,184                                           | 0                                                    | 6,203                                                                              | 6,203              | 0                                                    | 0                                         | 0                                      |
| 000331384   | JACKSONVILLE  | FL    |           | 08/30/2023    |               | 810                                                                               | 0                                               | 191                                            | 0                                                                       | 0                                                | 191                                             | 0                                                    | 1,001                                                                              | 1,001              | 0                                                    | 0                                         | 0                                      |
| 000331333   | RIO RANCHO    | NM    |           | 08/30/2023    |               | 230                                                                               | 0                                               | 54                                             | 0                                                                       | 0                                                | 54                                              | 0                                                    | 285                                                                                | 285                | 0                                                    | 0                                         | 0                                      |
| 000331452   | LANCASTER     | PA    |           | 08/30/2023    |               | 218                                                                               | 0                                               | 51                                             | 0                                                                       | 0                                                | 51                                              | 0                                                    | 269                                                                                | 269                | 0                                                    | 0                                         | 0                                      |
| 000331275   | CARTERSVILLE  | GA    |           | 08/30/2023    |               | 930                                                                               | 0                                               | 219                                            | 0                                                                       | 0                                                | 219                                             | 0                                                    | 1,150                                                                              | 1,150              | 0                                                    | 0                                         | 0                                      |
| 000331619   | BELTON        | SC    |           | 08/30/2023    |               | 643                                                                               | 0                                               | 152                                            | 0                                                                       | 0                                                | 152                                             | 0                                                    | 794                                                                                | 794                | 0                                                    | 0                                         | 0                                      |
| 000331289   | ZANESVILLE    | OH    |           | 08/30/2023    |               | 366                                                                               | 0                                               | 86                                             | 0                                                                       | 0                                                | 86                                              | 0                                                    | 452                                                                                | 452                | 0                                                    | 0                                         | 0                                      |
| 000331401   | HALEDON       | NJ    |           | 08/30/2023    |               | 1,222                                                                             | 0                                               | 288                                            | 0                                                                       | 0                                                | 288                                             | 0                                                    | 1,510                                                                              | 1,510              | 0                                                    | 0                                         | 0                                      |
| 000331522   | MASTIC        | NY    |           | 08/30/2023    |               | 449                                                                               | 0                                               | 106                                            | 0                                                                       | 0                                                | 106                                             | 0                                                    | 555                                                                                | 555                | 0                                                    | 0                                         | 0                                      |
| 000331713   | SAN ANTONIO   | TX    |           | 08/30/2023    |               | 1,141                                                                             | 0                                               | 269                                            | 0                                                                       | 0                                                | 269                                             | 0                                                    | 1,410                                                                              | 1,410              | 0                                                    | 0                                         | 0                                      |
| 000331536   | LONGVIEW      | TX    |           | 08/30/2023    |               | 1,002                                                                             | 0                                               | 236                                            | 0                                                                       | 0                                                | 236                                             | 0                                                    | 1,239                                                                              | 1,239              | 0                                                    | 0                                         | 0                                      |
| 000331415   | SPANAWAY      | WA    |           | 08/30/2023    |               | 1,912                                                                             | 0                                               | 451                                            | 0                                                                       | 0                                                | 451                                             | 0                                                    | 2,363                                                                              | 2,363              | 0                                                    | 0                                         | 0                                      |
| 000331359   | TUCSON        | AZ    |           | 08/30/2023    |               | 416                                                                               | 0                                               | 98                                             | 0                                                                       | 0                                                | 98                                              | 0                                                    | 514                                                                                | 514                | 0                                                    | 0                                         | 0                                      |
| 000331657   | SHREVEPORT    | LA    |           | 08/30/2023    |               | 329                                                                               | 0                                               | 78                                             | 0                                                                       | 0                                                | 78                                              | 0                                                    | 406                                                                                | 406                | 0                                                    | 0                                         | 0                                      |
| 000331383   | CHARLOTTE     | MI    |           | 08/30/2023    |               | 745                                                                               | 0                                               | 176                                            | 0                                                                       | 0                                                | 176                                             | 0                                                    | 921                                                                                | 921                | 0                                                    | 0                                         | 0                                      |
| 000331262   | GORDONSVILLE  | VA    |           | 08/30/2023    |               | 361                                                                               | 0                                               | 85                                             | 0                                                                       | 0                                                | 85                                              | 0                                                    | 446                                                                                | 446                | 0                                                    | 0                                         | 0                                      |
| 000331681   | BAY SHORE     | NY    |           | 08/30/2023    |               | 399                                                                               | 0                                               | 84                                             | 0                                                                       | 0                                                | 84                                              | 0                                                    | 482                                                                                | 482                | 0                                                    | 0                                         | 0                                      |
| 000331429   | INDIANAPOLIS  | IN    |           | 08/30/2023    |               | 310                                                                               | 0                                               | 73                                             | 0                                                                       | 0                                                | 73                                              | 0                                                    | 383                                                                                | 383                | 0                                                    | 0                                         | 0                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1                                          | Location             |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                         |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|--------------------------------------------|----------------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|                                            | 2                    | 3     |           |               |               |                                                                      | 8                                        | 9                                       | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number                                | City                 | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000331451                                  | SPRING GROVE         | PA    |           | 08/30/2023    |               | 813                                                                  | 0                                        | 192                                     | 0                                                         | 0                                       | 192                                    | 0                                           | 1,004                                                                 | 1,004          | 0                                        | 0                                | 0                             |
| 000331260                                  | TULARE               | CA    |           | 08/30/2023    |               | 412                                                                  | 0                                        | 97                                      | 0                                                         | 0                                       | 97                                     | 0                                           | 509                                                                   | 509            | 0                                        | 0                                | 0                             |
| 000331693                                  | CRYSTAL LAKE         | IL    |           | 08/30/2023    |               | 1,533                                                                | 0                                        | 362                                     | 0                                                         | 0                                       | 362                                    | 0                                           | 1,895                                                                 | 1,895          | 0                                        | 0                                | 0                             |
| 000331427                                  | BELLE CHASSE         | LA    |           | 08/30/2023    |               | 2,049                                                                | 0                                        | 483                                     | 0                                                         | 0                                       | 483                                    | 0                                           | 2,532                                                                 | 2,532          | 0                                        | 0                                | 0                             |
| 000331548                                  | PORTSMOUTH           | VA    |           | 08/30/2023    |               | 484                                                                  | 0                                        | 114                                     | 0                                                         | 0                                       | 114                                    | 0                                           | 599                                                                   | 599            | 0                                        | 0                                | 0                             |
| 000331669                                  | TARPON SPRINGS       | FL    |           | 08/30/2023    |               | 150                                                                  | 0                                        | 35                                      | 0                                                         | 0                                       | 35                                     | 0                                           | 185                                                                   | 185            | 0                                        | 0                                | 0                             |
| 000331521                                  | SAN ANTONIO          | TX    |           | 08/30/2023    |               | 107                                                                  | 0                                        | 25                                      | 0                                                         | 0                                       | 25                                     | 0                                           | 132                                                                   | 132            | 0                                        | 0                                | 0                             |
| 000331642                                  | DETROIT              | MI    |           | 08/30/2023    |               | 202                                                                  | 0                                        | 48                                      | 0                                                         | 0                                       | 48                                     | 0                                           | 249                                                                   | 249            | 0                                        | 0                                | 0                             |
| 000331274                                  | BRONX                | NY    |           | 08/30/2023    |               | 2,887                                                                | 0                                        | 681                                     | 0                                                         | 0                                       | 681                                    | 0                                           | 3,568                                                                 | 3,568          | 0                                        | 0                                | 0                             |
| 000331395                                  | EDGEWOOD             | MD    |           | 08/30/2023    |               | 355                                                                  | 0                                        | 84                                      | 0                                                         | 0                                       | 84                                     | 0                                           | 439                                                                   | 439            | 0                                        | 0                                | 0                             |
| 000331465                                  | PHILADELPHIA         | PA    |           | 08/30/2023    |               | 737                                                                  | 0                                        | 174                                     | 0                                                         | 0                                       | 174                                    | 0                                           | 911                                                                   | 911            | 0                                        | 0                                | 0                             |
| 000331656                                  | STOUX CITY           | IA    |           | 08/30/2023    |               | 215                                                                  | 0                                        | 51                                      | 0                                                         | 0                                       | 51                                     | 0                                           | 266                                                                   | 266            | 0                                        | 0                                | 0                             |
| 000331479                                  | MARATHON             | NY    |           | 08/30/2023    |               | 233                                                                  | 0                                        | 55                                      | 0                                                         | 0                                       | 55                                     | 0                                           | 288                                                                   | 288            | 0                                        | 0                                | 0                             |
| 000331358                                  | PIKEVILLE            | KY    |           | 08/30/2023    |               | 277                                                                  | 0                                        | 65                                      | 0                                                         | 0                                       | 65                                     | 0                                           | 342                                                                   | 342            | 0                                        | 0                                | 0                             |
| 000331261                                  | BOWIE                | MD    |           | 08/30/2023    |               | 1,183                                                                | 0                                        | 279                                     | 0                                                         | 0                                       | 279                                    | 0                                           | 1,462                                                                 | 1,462          | 0                                        | 0                                | 0                             |
| 000331382                                  | NORTH LAS VEGAS      | NV    |           | 08/30/2023    |               | 3,084                                                                | 0                                        | 728                                     | 0                                                         | 0                                       | 728                                    | 0                                           | 3,812                                                                 | 3,812          | 0                                        | 0                                | 0                             |
| 000331307                                  | LANDOVER             | MD    |           | 08/30/2023    |               | 313                                                                  | 0                                        | 74                                      | 0                                                         | 0                                       | 74                                     | 0                                           | 387                                                                   | 387            | 0                                        | 0                                | 0                             |
| 000325331                                  | BIRMINGHAM           | AL    |           | 05/02/2022    |               | 37,626                                                               | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 37,626                                                                | 37,626         | 0                                        | 0                                | 0                             |
| 000325504                                  | JUNCTION CITY        | KS    |           | 05/02/2022    |               | 12,225                                                               | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 12,225                                                                | 12,225         | 0                                        | 0                                | 0                             |
| 000325946                                  | HAWLEY               | PA    |           | 05/02/2022    |               | 88,292                                                               | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 88,292                                                                | 88,292         | 0                                        | 0                                | 0                             |
| 000326191                                  | SAINT LOUIS          | MO    |           | 05/02/2022    |               | 437                                                                  | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 437                                                                   | 437            | 0                                        | 0                                | 0                             |
| 000326309                                  | UNIONTOWN            | KY    |           | 05/02/2022    |               | 36,506                                                               | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 36,506                                                                | 36,506         | 0                                        | 0                                | 0                             |
| 000326515                                  | PHILADELPHIA         | NY    |           | 05/02/2022    |               | 114,984                                                              | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 114,984                                                               | 114,984        | 0                                        | 0                                | 0                             |
| 000326526                                  | OKLAHOMA CITY        | OK    |           | 05/02/2022    |               | 17,129                                                               | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 17,129                                                                | 17,129         | 0                                        | 0                                | 0                             |
| 0299999. Mortgages with partial repayments |                      |       |           |               |               | 1,695,652,490                                                        | 0                                        | 70,177                                  | 0                                                         | 0                                       | 70,177                                 | 0                                           | 12,782,550                                                            | 12,786,555     | 0                                        | 4,005                            | 4,005                         |
| 000325306                                  | INDIANAPOLIS         | IN    |           | 05/02/2022    | 08/15/2024    | 102,981                                                              | 0                                        | 3,152                                   | 0                                                         | 0                                       | 3,152                                  | 0                                           | 106,134                                                               | 106,134        | 0                                        | 0                                | 0                             |
| 000325323                                  | LA GRANGE            | NC    |           | 05/02/2022    | 09/15/2024    | 171,282                                                              | 0                                        | 4,605                                   | 0                                                         | 0                                       | 4,605                                  | 0                                           | 175,887                                                               | 178,087        | 0                                        | 2,200                            | 2,200                         |
| 000325369                                  | DALLAS               | TX    |           | 05/02/2022    | 09/15/2024    | 41,688                                                               | 0                                        | 1,276                                   | 0                                                         | 0                                       | 1,276                                  | 0                                           | 42,964                                                                | 42,845         | 0                                        | (119)                            | (119)                         |
| 000325404                                  | CHARLOTTE            | TX    |           | 05/02/2022    | 07/15/2024    | 61,003                                                               | 0                                        | 1,867                                   | 0                                                         | 0                                       | 1,867                                  | 0                                           | 62,870                                                                | 60,622         | 0                                        | (2,248)                          | (2,248)                       |
| 000325411                                  | EAGLE BRIDGE         | NY    |           | 05/02/2022    | 08/15/2024    | 80,243                                                               | 0                                        | 2,456                                   | 0                                                         | 0                                       | 2,456                                  | 0                                           | 82,699                                                                | 74,565         | 0                                        | (8,134)                          | (8,134)                       |
| 000325432                                  | EDGEWOOD             | MD    |           | 05/02/2022    | 07/15/2024    | 68,719                                                               | 0                                        | 2,104                                   | 0                                                         | 0                                       | 2,104                                  | 0                                           | 70,823                                                                | 64,132         | 0                                        | (6,691)                          | (6,691)                       |
| 000325434                                  | DUBOIS               | IN    |           | 05/02/2022    | 08/15/2024    | 4,090                                                                | 0                                        | 0                                       | 0                                                         | 0                                       | 0                                      | 0                                           | 4,090                                                                 | 4,090          | 0                                        | 0                                | 0                             |
| 000325466                                  | DALZELL              | SC    |           | 05/02/2022    | 08/15/2024    | 125,446                                                              | 0                                        | 3,533                                   | 0                                                         | 0                                       | 3,533                                  | 0                                           | 128,979                                                               | 126,201        | 0                                        | (2,778)                          | (2,778)                       |
| 000325559                                  | E GREENBUSH          | NY    |           | 05/02/2022    | 09/15/2024    | 163,960                                                              | 0                                        | 5,019                                   | 0                                                         | 0                                       | 5,019                                  | 0                                           | 168,978                                                               | 150,116        | 0                                        | (18,863)                         | (18,863)                      |
| 000325560                                  | MAGNOLIA             | TX    |           | 05/02/2022    | 07/15/2024    | 52,525                                                               | 0                                        | 1,608                                   | 0                                                         | 0                                       | 1,608                                  | 0                                           | 54,133                                                                | 49,717         | 0                                        | (4,416)                          | (4,416)                       |
| 000325604                                  | COVINGTON            | LA    |           | 05/02/2022    | 07/15/2024    | 180,174                                                              | 0                                        | 5,109                                   | 0                                                         | 0                                       | 5,109                                  | 0                                           | 185,283                                                               | 178,658        | 0                                        | (6,625)                          | (6,625)                       |
| 000325658                                  | BLYTHE               | CA    |           | 05/02/2022    | 07/15/2024    | 106,122                                                              | 0                                        | 3,248                                   | 0                                                         | 0                                       | 3,248                                  | 0                                           | 109,370                                                               | 103,804        | 0                                        | (5,566)                          | (5,566)                       |
| 000325700                                  | BAYTOWN              | TX    |           | 05/02/2022    | 08/15/2024    | 175,286                                                              | 0                                        | 4,533                                   | 0                                                         | 0                                       | 4,533                                  | 0                                           | 179,819                                                               | 165,443        | 0                                        | (14,376)                         | (14,376)                      |
| 000325708                                  | PHILADELPHIA         | PA    |           | 05/02/2022    | 09/15/2024    | 104,897                                                              | 0                                        | 3,207                                   | 0                                                         | 0                                       | 3,207                                  | 0                                           | 108,104                                                               | 106,259        | 0                                        | (1,845)                          | (1,845)                       |
| 000325714                                  | BENSALEM             | PA    |           | 05/02/2022    | 07/15/2024    | 236,803                                                              | 0                                        | 6,153                                   | 0                                                         | 0                                       | 6,153                                  | 0                                           | 242,956                                                               | 245,375        | 0                                        | 2,419                            | 2,419                         |
| 000325765                                  | SPRINGFIELD          | OR    |           | 05/02/2022    | 07/15/2024    | 149,296                                                              | 0                                        | 4,570                                   | 0                                                         | 0                                       | 4,570                                  | 0                                           | 153,866                                                               | 153,866        | 0                                        | 0                                | 0                             |
| 000325795                                  | LYNDHURST            | OH    |           | 05/02/2022    | 08/15/2024    | 148,518                                                              | 0                                        | 4,546                                   | 0                                                         | 0                                       | 4,546                                  | 0                                           | 153,064                                                               | 154,325        | 0                                        | 1,261                            | 1,261                         |
| 000325856                                  | LAREDO               | TX    |           | 05/02/2022    | 09/15/2024    | 21,532                                                               | 0                                        | 655                                     | 0                                                         | 0                                       | 655                                    | 0                                           | 22,187                                                                | 22,187         | 0                                        | 0                                | 0                             |
| 000325877                                  | JACKSONVILLE         | FL    |           | 05/02/2022    | 08/15/2024    | 7,459                                                                | 0                                        | 228                                     | 0                                                         | 0                                       | 228                                    | 0                                           | 7,688                                                                 | 7,688          | 0                                        | 0                                | 0                             |
| 000325896                                  | SICKLERVILLE         | NJ    |           | 05/02/2022    | 07/15/2024    | 174,797                                                              | 0                                        | 5,351                                   | 0                                                         | 0                                       | 5,351                                  | 0                                           | 180,147                                                               | 181,207        | 0                                        | 1,060                            | 1,060                         |
| 000325943                                  | TUCSON               | AZ    |           | 05/02/2022    | 08/15/2024    | 70,161                                                               | 0                                        | 2,148                                   | 0                                                         | 0                                       | 2,148                                  | 0                                           | 72,308                                                                | 72,308         | 0                                        | 0                                | 0                             |
| 000325971                                  | VON ORMY             | TX    |           | 05/02/2022    | 09/15/2024    | 139,286                                                              | 0                                        | 4,238                                   | 0                                                         | 0                                       | 4,238                                  | 0                                           | 143,524                                                               | 143,440        | 0                                        | (84)                             | (84)                          |
| 000326047                                  | TOWNSHIP OF DEPTFORD | NJ    |           | 05/02/2022    | 07/15/2024    | 107,363                                                              | 0                                        | 3,147                                   | 0                                                         | 0                                       | 3,147                                  | 0                                           | 110,509                                                               | 110,208        | 0                                        | (302)                            | (302)                         |
| 000326113                                  | BALTIMORE            | MD    |           | 05/02/2022    | 07/15/2024    | 133,288                                                              | 0                                        | 2,826                                   | 0                                                         | 0                                       | 2,826                                  | 0                                           | 136,114                                                               | 136,916        | 0                                        | 802                              | 802                           |
| 000326128                                  | LAS VEGAS            | NV    |           | 05/02/2022    | 07/15/2024    | 72,075                                                               | 0                                        | 2,206                                   | 0                                                         | 0                                       | 2,206                                  | 0                                           | 74,281                                                                | 67,072         | 0                                        | (7,209)                          | (7,209)                       |
| 000326151                                  | EL PASO              | TX    |           | 05/02/2022    | 08/15/2024    | 106,451                                                              | 0                                        | 3,258                                   | 0                                                         | 0                                       | 3,258                                  | 0                                           | 109,709                                                               | 109,709        | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1           | Location      |       | 4         | 5             | 6             | 7                                                                                 | Change in Book Value/Recorded Investment           |                                                   |                                                                            |                                                  |                                                    |                                                      | 14                                                                                       | 15                 | 16                                                   | 17                                        | 18                                     |
|-------------|---------------|-------|-----------|---------------|---------------|-----------------------------------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------|----------------------------------------------------|------------------------------------------------------|------------------------------------------------------------------------------------------|--------------------|------------------------------------------------------|-------------------------------------------|----------------------------------------|
|             | 2             | 3     |           |               |               |                                                                                   | 8                                                  | 9                                                 | 10                                                                         | 11                                               | 12                                                 | 13                                                   |                                                                                          |                    |                                                      |                                           |                                        |
| Loan Number | City          | State | Loan Type | Date Acquired | Disposal Date | Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 000326166   | RUSKIN        | FL    |           | 05/02/2022    | 07/15/2024    | 110,513                                                                           | 0                                                  | 3,115                                             | 0                                                                          | 0                                                | 3,115                                              | 0                                                    | 113,629                                                                                  | 107,204            | 0                                                    | (6,425)                                   | (6,425)                                |
| 000326169   | FARMINGTON    | NM    |           | 05/02/2022    | 08/15/2024    | 88,447                                                                            | 0                                                  | 2,707                                             | 0                                                                          | 0                                                | 2,707                                              | 0                                                    | 91,154                                                                                   | 90,292             | 0                                                    | (862)                                     | (862)                                  |
| 000326171   | MADISON       | IL    |           | 05/02/2022    | 08/15/2024    | 70,238                                                                            | 0                                                  | 1,930                                             | 0                                                                          | 0                                                | 1,930                                              | 0                                                    | 72,168                                                                                   | 72,407             | 0                                                    | 239                                       | 239                                    |
| 000326208   | KANSAS CITY   | KS    |           | 05/02/2022    | 08/15/2024    | 70,305                                                                            | 0                                                  | 1,919                                             | 0                                                                          | 0                                                | 1,919                                              | 0                                                    | 72,224                                                                                   | 72,791             | 0                                                    | 566                                       | 566                                    |
| 000326230   | DOUGLASVILLE  | GA    |           | 05/02/2022    | 08/15/2024    | 101,160                                                                           | 0                                                  | 3,097                                             | 0                                                                          | 0                                                | 3,097                                              | 0                                                    | 104,257                                                                                  | 104,257            | 0                                                    | 0                                         | 0                                      |
| 000326299   | STEGER        | IL    |           | 05/02/2022    | 08/15/2024    | 76,704                                                                            | 0                                                  | 2,072                                             | 0                                                                          | 0                                                | 2,072                                              | 0                                                    | 78,776                                                                                   | 79,071             | 0                                                    | 295                                       | 295                                    |
| 000326325   | BARDSTOWN     | KY    |           | 05/02/2022    | 08/15/2024    | 12,312                                                                            | 0                                                  | 377                                               | 0                                                                          | 0                                                | 377                                                | 0                                                    | 12,689                                                                                   | 12,199             | 0                                                    | (489)                                     | (489)                                  |
| 000326337   | BALL GROUND   | GA    |           | 05/02/2022    | 08/15/2024    | 99,772                                                                            | 0                                                  | 2,992                                             | 0                                                                          | 0                                                | 2,992                                              | 0                                                    | 102,764                                                                                  | 99,970             | 0                                                    | (2,794)                                   | (2,794)                                |
| 000326393   | GEORGETOWN    | DE    |           | 05/02/2022    | 07/15/2024    | 131,638                                                                           | 0                                                  | 4,029                                             | 0                                                                          | 0                                                | 4,029                                              | 0                                                    | 135,668                                                                                  | 125,104            | 0                                                    | (10,564)                                  | (10,564)                               |
| 000326385   | IDALOU        | TX    |           | 05/02/2022    | 07/15/2024    | 57,610                                                                            | 0                                                  | 1,569                                             | 0                                                                          | 0                                                | 1,569                                              | 0                                                    | 59,179                                                                                   | 59,527             | 0                                                    | 348                                       | 348                                    |
| 000326592   | MIAMI         | FL    |           | 05/02/2022    | 09/15/2024    | 200,975                                                                           | 0                                                  | 6,138                                             | 0                                                                          | 0                                                | 6,138                                              | 0                                                    | 207,114                                                                                  | 189,504            | 0                                                    | (17,609)                                  | (17,609)                               |
| 000326619   | HURRICANE     | WV    |           | 05/02/2022    | 09/15/2024    | 64,645                                                                            | 0                                                  | 1,979                                             | 0                                                                          | 0                                                | 1,979                                              | 0                                                    | 66,624                                                                                   | 61,081             | 0                                                    | (5,542)                                   | (5,542)                                |
| 000326640   | NAVARRE       | FL    |           | 05/02/2022    | 07/15/2024    | 110,856                                                                           | 0                                                  | 3,393                                             | 0                                                                          | 0                                                | 3,393                                              | 0                                                    | 114,250                                                                                  | 102,168            | 0                                                    | (12,081)                                  | (12,081)                               |
| 000326641   | SKIATOOK      | OK    |           | 05/02/2022    | 07/15/2024    | 2,782                                                                             | 0                                                  | 85                                                | 0                                                                          | 0                                                | 85                                                 | 0                                                    | 2,867                                                                                    | 0                  | 0                                                    | (2,867)                                   | (2,867)                                |
| 000326648   | SHELTON       | CT    |           | 05/02/2022    | 08/15/2024    | 180,416                                                                           | 0                                                  | 5,523                                             | 0                                                                          | 0                                                | 5,523                                              | 0                                                    | 185,939                                                                                  | 185,939            | 0                                                    | 0                                         | 0                                      |
| 000326660   | FRANKLIN      | OH    |           | 05/02/2022    | 08/15/2024    | 83,717                                                                            | 0                                                  | 2,563                                             | 0                                                                          | 0                                                | 2,563                                              | 0                                                    | 86,279                                                                                   | 86,279             | 0                                                    | 0                                         | 0                                      |
| 000326700   | BARBOURSVILLE | WV    |           | 05/02/2022    | 09/15/2024    | 138,184                                                                           | 0                                                  | 4,230                                             | 0                                                                          | 0                                                | 4,230                                              | 0                                                    | 142,414                                                                                  | 134,165            | 0                                                    | (8,249)                                   | (8,249)                                |
| 000326736   | BLUE ASH      | OH    |           | 05/02/2022    | 07/15/2024    | 132,417                                                                           | 0                                                  | 4,038                                             | 0                                                                          | 0                                                | 4,038                                              | 0                                                    | 136,454                                                                                  | 122,025            | 0                                                    | (14,429)                                  | (14,429)                               |
| 000326776   | SPRINGDALE    | AR    |           | 05/02/2022    | 08/15/2024    | 130,306                                                                           | 0                                                  | 3,751                                             | 0                                                                          | 0                                                | 3,751                                              | 0                                                    | 134,057                                                                                  | 121,032            | 0                                                    | (13,025)                                  | (13,025)                               |
| 000326785   | CLARKSVILLE   | TN    |           | 05/02/2022    | 08/15/2024    | 150,889                                                                           | 0                                                  | 4,519                                             | 0                                                                          | 0                                                | 4,519                                              | 0                                                    | 155,409                                                                                  | 145,117            | 0                                                    | (10,292)                                  | (10,292)                               |
| 000326802   | PERRY         | MI    |           | 05/02/2022    | 07/15/2024    | 13,681                                                                            | 0                                                  | 419                                               | 0                                                                          | 0                                                | 419                                                | 0                                                    | 14,099                                                                                   | 14,099             | 0                                                    | 0                                         | 0                                      |
| 000326811   | BRISTOL       | PA    |           | 05/02/2022    | 07/15/2024    | 121,180                                                                           | 0                                                  | 3,709                                             | 0                                                                          | 0                                                | 3,709                                              | 0                                                    | 124,889                                                                                  | 118,535            | 0                                                    | (6,355)                                   | (6,355)                                |
| 000326814   | HILTON        | NY    |           | 05/02/2022    | 09/15/2024    | 122,856                                                                           | 0                                                  | 3,754                                             | 0                                                                          | 0                                                | 3,754                                              | 0                                                    | 126,610                                                                                  | 122,249            | 0                                                    | (4,361)                                   | (4,361)                                |
| 000326827   | THORNTON      | CO    |           | 05/02/2022    | 08/15/2024    | 244,630                                                                           | 0                                                  | 7,488                                             | 0                                                                          | 0                                                | 7,488                                              | 0                                                    | 252,118                                                                                  | 245,245            | 0                                                    | (6,873)                                   | (6,873)                                |
| 000331246   | WYANDOTTE     | OK    |           | 08/30/2023    | 09/15/2024    | 96,597                                                                            | 0                                                  | 22,788                                            | 0                                                                          | 0                                                | 22,788                                             | 0                                                    | 119,384                                                                                  | 102,933            | 0                                                    | (16,451)                                  | (16,451)                               |
| 000331249   | AMARILLO      | TX    |           | 08/30/2023    | 08/15/2024    | 123,999                                                                           | 0                                                  | 29,252                                            | 0                                                                          | 0                                                | 29,252                                             | 0                                                    | 153,251                                                                                  | 142,998            | 0                                                    | (10,254)                                  | (10,254)                               |
| 000331251   | MIAMI GARDENS | FL    |           | 08/30/2023    | 09/15/2024    | 198,540                                                                           | 0                                                  | 46,837                                            | 0                                                                          | 0                                                | 46,837                                             | 0                                                    | 245,377                                                                                  | 210,530            | 0                                                    | (34,847)                                  | (34,847)                               |
| 000331266   | DEWEY         | OK    |           | 08/30/2023    | 08/15/2024    | 79,414                                                                            | 0                                                  | 18,734                                            | 0                                                                          | 0                                                | 18,734                                             | 0                                                    | 98,148                                                                                   | 86,218             | 0                                                    | (11,930)                                  | (11,930)                               |
| 000331269   | MADISON       | TN    |           | 08/30/2023    | 08/15/2024    | 65,451                                                                            | 0                                                  | 15,440                                            | 0                                                                          | 0                                                | 15,440                                             | 0                                                    | 80,892                                                                                   | 77,384             | 0                                                    | (3,507)                                   | (3,507)                                |
| 000331280   | RIO RANCHO    | NM    |           | 08/30/2023    | 07/15/2024    | 215,529                                                                           | 0                                                  | 50,845                                            | 0                                                                          | 0                                                | 50,845                                             | 0                                                    | 266,373                                                                                  | 231,769            | 0                                                    | (34,604)                                  | (34,604)                               |
| 000331285   | STATEN ISLAND | NY    |           | 08/30/2023    | 09/15/2024    | 314,681                                                                           | 0                                                  | 74,235                                            | 0                                                                          | 0                                                | 74,235                                             | 0                                                    | 388,917                                                                                  | 357,968            | 0                                                    | (30,949)                                  | (30,949)                               |
| 000331288   | WILLIAMSBURG  | VA    |           | 08/30/2023    | 08/15/2024    | 151,671                                                                           | 0                                                  | 35,780                                            | 0                                                                          | 0                                                | 35,780                                             | 0                                                    | 187,452                                                                                  | 174,782            | 0                                                    | (12,670)                                  | (12,670)                               |
| 000331294   | ATTICA        | IN    |           | 08/30/2023    | 07/15/2024    | 58,545                                                                            | 0                                                  | 13,809                                            | 0                                                                          | 0                                                | 13,809                                             | 0                                                    | 72,354                                                                                   | 61,887             | 0                                                    | (10,466)                                  | (10,466)                               |
| 000331306   | STREETSBORO   | OH    |           | 08/30/2023    | 09/15/2024    | 86,038                                                                            | 0                                                  | 20,297                                            | 0                                                                          | 0                                                | 20,297                                             | 0                                                    | 106,335                                                                                  | 91,489             | 0                                                    | (14,847)                                  | (14,847)                               |
| 000331327   | BOVEY         | MN    |           | 08/30/2023    | 07/15/2024    | 112,342                                                                           | 0                                                  | 26,502                                            | 0                                                                          | 0                                                | 26,502                                             | 0                                                    | 138,844                                                                                  | 128,923            | 0                                                    | (9,921)                                   | (9,921)                                |
| 000331337   | SAN ANTONIO   | TX    |           | 08/30/2023    | 09/15/2024    | 42,381                                                                            | 0                                                  | 9,998                                             | 0                                                                          | 0                                                | 9,998                                              | 0                                                    | 52,379                                                                                   | 51,535             | 0                                                    | (844)                                     | (844)                                  |
| 000331339   | HOUSTON       | TX    |           | 08/30/2023    | 09/15/2024    | 11,624                                                                            | 0                                                  | 2,742                                             | 0                                                                          | 0                                                | 2,742                                              | 0                                                    | 14,366                                                                                   | 12,785             | 0                                                    | (1,581)                                   | (1,581)                                |
| 000331340   | BELL BUCKLE   | TN    |           | 08/30/2023    | 07/15/2024    | 171,480                                                                           | 0                                                  | 37,556                                            | 0                                                                          | 0                                                | 37,556                                             | 0                                                    | 209,036                                                                                  | 210,266            | 0                                                    | 1,230                                     | 1,230                                  |
| 000331367   | ROCKFORD      | IL    |           | 08/30/2023    | 09/15/2024    | 39,404                                                                            | 0                                                  | 9,245                                             | 0                                                                          | 0                                                | 9,245                                              | 0                                                    | 48,649                                                                                   | 41,624             | 0                                                    | (7,025)                                   | (7,025)                                |
| 000331376   | SAN ANTONIO   | TX    |           | 08/30/2023    | 09/15/2024    | 55,751                                                                            | 0                                                  | 13,152                                            | 0                                                                          | 0                                                | 13,152                                             | 0                                                    | 68,903                                                                                   | 59,262             | 0                                                    | (9,641)                                   | (9,641)                                |
| 000331400   | CAPE CORAL    | FL    |           | 08/30/2023    | 08/15/2024    | 122,771                                                                           | 0                                                  | 28,962                                            | 0                                                                          | 0                                                | 28,962                                             | 0                                                    | 151,733                                                                                  | 128,028            | 0                                                    | (23,705)                                  | (23,705)                               |
| 000331426   | ADRIAN        | MI    |           | 08/30/2023    | 07/15/2024    | 84,654                                                                            | 0                                                  | 19,965                                            | 0                                                                          | 0                                                | 19,965                                             | 0                                                    | 104,619                                                                                  | 87,116             | 0                                                    | (17,503)                                  | (17,503)                               |
| 000331431   | COLLEGE PARK  | MD    |           | 08/30/2023    | 07/15/2024    | 182,678                                                                           | 0                                                  | 40,439                                            | 0                                                                          | 0                                                | 40,439                                             | 0                                                    | 223,117                                                                                  | 224,430            | 0                                                    | 1,313                                     | 1,313                                  |
| 000331433   | GAINESVILLE   | VA    |           | 08/30/2023    | 07/15/2024    | 132,079                                                                           | 0                                                  | 31,158                                            | 0                                                                          | 0                                                | 31,158                                             | 0                                                    | 163,238                                                                                  | 136,361            | 0                                                    | (26,877)                                  | (26,877)                               |
| 000331435   | CYPRESS       | TX    |           | 08/30/2023    | 08/15/2024    | 98,116                                                                            | 0                                                  | 23,146                                            | 0                                                                          | 0                                                | 23,146                                             | 0                                                    | 121,262                                                                                  | 110,138            | 0                                                    | (11,125)                                  | (11,125)                               |
| 000331436   | SUMTER        | SC    |           | 08/30/2023    | 07/15/2024    | 172,267                                                                           | 0                                                  | 40,639                                            | 0                                                                          | 0                                                | 40,639                                             | 0                                                    | 212,906                                                                                  | 212,906            | 0                                                    | 0                                         | 0                                      |
| 000331454   | ENOLA         | PA    |           | 08/30/2023    | 09/15/2024    | 121,207                                                                           | 0                                                  | 28,594                                            | 0                                                                          | 0                                                | 28,594                                             | 0                                                    | 149,801                                                                                  | 141,127            | 0                                                    | (8,674)                                   | (8,674)                                |
| 000331462   | VALPARAISO    | IN    |           | 08/30/2023    | 08/15/2024    | 138,185                                                                           | 0                                                  | 32,453                                            | 0                                                                          | 0                                                | 32,453                                             | 0                                                    | 170,639                                                                                  | 144,158            | 0                                                    | (26,480)                                  | (26,480)                               |
| 000331464   | GARLAND       | TX    |           | 08/30/2023    | 08/15/2024    | 112,819                                                                           | 0                                                  | 26,615                                            | 0                                                                          | 0                                                | 26,615                                             | 0                                                    | 139,433                                                                                  | 126,630            | 0                                                    | (12,804)                                  | (12,804)                               |
| 000331471   | KANNAPOLIS    | NC    |           | 08/30/2023    | 08/15/2024    | 59,702                                                                            | 0                                                  | 14,084                                            | 0                                                                          | 0                                                | 14,084                                             | 0                                                    | 73,786                                                                                   | 62,455             | 0                                                    | (11,331)                                  | (11,331)                               |
| 000331502   | TAYLOR        | MI    |           | 08/30/2023    | 09/15/2024    | 28,245                                                                            | 0                                                  | 6,663                                             | 0                                                                          | 0                                                | 6,663                                              | 0                                                    | 34,908                                                                                   | 33,775             | 0                                                    | (1,133)                                   | (1,133)                                |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

| 1                           | Location        |       | 4         | 5             | 6             | 7                                                                    | Change in Book Value/Recorded Investment |                                          |                                                           |                                         |                                        |                                             | 14                                                                    | 15             | 16                                       | 17                               | 18                            |
|-----------------------------|-----------------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-----------------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|
|                             | 2               | 3     |           |               |               |                                                                      | 8                                        | 9                                        | 10                                                        | 11                                      | 12                                     | 13                                          |                                                                       |                |                                          |                                  |                               |
| Loan Number                 | City            | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 000331503                   | MISSION         | TX    |           | 08/30/2023    | 08/15/2024    | 53,911                                                               | 0                                        | 12,718                                   | 0                                                         | 0                                       | 12,718                                 | 0                                           | 66,629                                                                | 58,318         | 0                                        | (8,311)                          | (8,311)                       |
| 000331509                   | STATESBORO      | GA    |           | 08/30/2023    | 07/15/2024    | 60,002                                                               | 0                                        | 14,155                                   | 0                                                         | 0                                       | 14,155                                 | 0                                           | 74,157                                                                | 74,157         | 0                                        | 0                                | 0                             |
| 000331527                   | POCAHONTAS      | AR    |           | 08/30/2023    | 09/15/2024    | 14,616                                                               | 0                                        | 3,448                                    | 0                                                         | 0                                       | 3,448                                  | 0                                           | 18,064                                                                | 16,604         | 0                                        | (1,460)                          | (1,460)                       |
| 000331531                   | JACKSON         | MS    |           | 08/30/2023    | 09/15/2024    | 39,170                                                               | 0                                        | 9,240                                    | 0                                                         | 0                                       | 9,240                                  | 0                                           | 48,410                                                                | 45,695         | 0                                        | (2,716)                          | (2,716)                       |
| 000331535                   | LORAIN          | OH    |           | 08/30/2023    | 07/15/2024    | 21,932                                                               | 0                                        | 5,174                                    | 0                                                         | 0                                       | 5,174                                  | 0                                           | 27,106                                                                | 25,213         | 0                                        | (1,893)                          | (1,893)                       |
| 000331549                   | ALLYN           | WA    |           | 08/30/2023    | 09/15/2024    | 61,829                                                               | 0                                        | 14,586                                   | 0                                                         | 0                                       | 14,586                                 | 0                                           | 76,414                                                                | 66,127         | 0                                        | (10,287)                         | (10,287)                      |
| 000331551                   | EL PASO         | TX    |           | 08/30/2023    | 09/15/2024    | 22,490                                                               | 0                                        | 5,305                                    | 0                                                         | 0                                       | 5,305                                  | 0                                           | 27,795                                                                | 24,900         | 0                                        | (2,895)                          | (2,895)                       |
| 000331560                   | PORT LAVACA     | TX    |           | 08/30/2023    | 08/15/2024    | 138,771                                                              | 0                                        | 32,690                                   | 0                                                         | 0                                       | 32,690                                 | 0                                           | 171,462                                                               | 166,784        | 0                                        | (4,677)                          | (4,677)                       |
| 000331575                   | KNOXVILLE       | TN    |           | 08/30/2023    | 08/15/2024    | 123,671                                                              | 0                                        | 29,175                                   | 0                                                         | 0                                       | 29,175                                 | 0                                           | 152,845                                                               | 141,654        | 0                                        | (11,192)                         | (11,192)                      |
| 000331578                   | SANDY           | OR    |           | 08/30/2023    | 07/15/2024    | 325,122                                                              | 0                                        | 76,323                                   | 0                                                         | 0                                       | 76,323                                 | 0                                           | 401,446                                                               | 347,472        | 0                                        | (53,973)                         | (53,973)                      |
| 000331585                   | DAYTON          | TX    |           | 08/30/2023    | 07/15/2024    | 160,682                                                              | 0                                        | 37,906                                   | 0                                                         | 0                                       | 37,906                                 | 0                                           | 198,588                                                               | 172,544        | 0                                        | (26,043)                         | (26,043)                      |
| 000331587                   | BOISE           | ID    |           | 08/30/2023    | 07/15/2024    | 154,864                                                              | 0                                        | 36,533                                   | 0                                                         | 0                                       | 36,533                                 | 0                                           | 191,398                                                               | 171,953        | 0                                        | (19,445)                         | (19,445)                      |
| 000331594                   | SHREVEPORT      | LA    |           | 08/30/2023    | 07/15/2024    | 87,721                                                               | 0                                        | 20,648                                   | 0                                                         | 0                                       | 20,648                                 | 0                                           | 108,369                                                               | 97,377         | 0                                        | (10,991)                         | (10,991)                      |
| 000331596                   | SILLOAM SPRINGS | AR    |           | 08/30/2023    | 07/15/2024    | 217,426                                                              | 0                                        | 51,292                                   | 0                                                         | 0                                       | 51,292                                 | 0                                           | 268,718                                                               | 242,581        | 0                                        | (26,137)                         | (26,137)                      |
| 000331597                   | MIDLAND         | TX    |           | 08/30/2023    | 08/15/2024    | 215,631                                                              | 0                                        | 50,864                                   | 0                                                         | 0                                       | 50,864                                 | 0                                           | 266,495                                                               | 240,931        | 0                                        | (25,564)                         | (25,564)                      |
| 000331598                   | MYRTLE BEACH    | SC    |           | 08/30/2023    | 08/15/2024    | 166,530                                                              | 0                                        | 39,285                                   | 0                                                         | 0                                       | 39,285                                 | 0                                           | 205,815                                                               | 205,815        | 0                                        | 0                                | 0                             |
| 000331602                   | EL PASO         | TX    |           | 08/30/2023    | 09/15/2024    | 113,158                                                              | 0                                        | 22,470                                   | 0                                                         | 0                                       | 22,470                                 | 0                                           | 135,628                                                               | 137,406        | 0                                        | 1,778                            | 1,778                         |
| 000331631                   | BUFFALO         | NY    |           | 08/30/2023    | 09/15/2024    | 24,717                                                               | 0                                        | 5,831                                    | 0                                                         | 0                                       | 5,831                                  | 0                                           | 30,548                                                                | 26,350         | 0                                        | (4,197)                          | (4,197)                       |
| 000331632                   | KATY            | TX    |           | 08/30/2023    | 08/15/2024    | 59,313                                                               | 0                                        | 13,992                                   | 0                                                         | 0                                       | 13,992                                 | 0                                           | 73,306                                                                | 62,180         | 0                                        | (11,126)                         | (11,126)                      |
| 000331638                   | STONE MOUNTAIN  | GA    |           | 08/30/2023    | 08/15/2024    | 30,792                                                               | 0                                        | 7,264                                    | 0                                                         | 0                                       | 7,264                                  | 0                                           | 38,056                                                                | 33,471         | 0                                        | (4,586)                          | (4,586)                       |
| 000331644                   | FORT SMITH      | AR    |           | 08/30/2023    | 08/15/2024    | 26,880                                                               | 0                                        | 6,341                                    | 0                                                         | 0                                       | 6,341                                  | 0                                           | 33,221                                                                | 28,180         | 0                                        | (5,040)                          | (5,040)                       |
| 000331658                   | JOSHUA          | TX    |           | 08/30/2023    | 07/15/2024    | 61,322                                                               | 0                                        | 14,466                                   | 0                                                         | 0                                       | 14,466                                 | 0                                           | 75,788                                                                | 71,368         | 0                                        | (4,420)                          | (4,420)                       |
| 000331661                   | AUBURNDALE      | FL    |           | 08/30/2023    | 07/15/2024    | 11,924                                                               | 0                                        | 2,813                                    | 0                                                         | 0                                       | 2,813                                  | 0                                           | 14,737                                                                | 13,904         | 0                                        | (833)                            | (833)                         |
| 000331682                   | HOUSTON         | TX    |           | 08/30/2023    | 07/15/2024    | 105,922                                                              | 0                                        | 23,616                                   | 0                                                         | 0                                       | 23,616                                 | 0                                           | 129,539                                                               | 130,301        | 0                                        | 762                              | 762                           |
| 000331686                   | HAMPTON         | VA    |           | 08/30/2023    | 07/15/2024    | 145,957                                                              | 0                                        | 30,565                                   | 0                                                         | 0                                       | 30,565                                 | 0                                           | 176,521                                                               | 177,560        | 0                                        | 1,039                            | 1,039                         |
| 000331695                   | SYLMAR          | CA    |           | 08/30/2023    | 07/15/2024    | 504,245                                                              | 0                                        | 118,955                                  | 0                                                         | 0                                       | 118,955                                | 0                                           | 623,200                                                               | 522,293        | 0                                        | (100,907)                        | (100,907)                     |
| 000331701                   | SOUTHAVEN       | MS    |           | 08/30/2023    | 09/15/2024    | 122,018                                                              | 0                                        | 28,785                                   | 0                                                         | 0                                       | 28,785                                 | 0                                           | 150,803                                                               | 151,746        | 0                                        | 943                              | 943                           |
| 000331716                   | HAGERSTOWN      | MD    |           | 08/30/2023    | 08/15/2024    | 205,585                                                              | 0                                        | 46,892                                   | 0                                                         | 0                                       | 46,892                                 | 0                                           | 252,477                                                               | 254,721        | 0                                        | 2,244                            | 2,244                         |
| 0399999. Mortgages disposed |                 |       |           |               |               | 11,674,048                                                           | 0                                        | 1,637,703                                | 0                                                         | 0                                       | 1,637,703                              | 0                                           | 13,311,752                                                            | 12,442,315     | 0                                        | (869,436)                        | (869,436)                     |
| 0599999 - Totals            |                 |       |           |               |               | 1,752,750,051                                                        | 0                                        | 1,707,881                                | 0                                                         | 0                                       | 1,707,881                              | 0                                           | 70,820,419                                                            | 69,954,989     | 0                                        | (865,431)                        | (865,431)                     |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

| 1                                                                                                         | 2                                                                   | Location           |         | 5                                                                   | 6<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol | 7                              | 8                       | 9                                        | 10                                                 | 11                        | 12                                            | 13                         |
|-----------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|--------------------|---------|---------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------------------|-------------------------|------------------------------------------|----------------------------------------------------|---------------------------|-----------------------------------------------|----------------------------|
|                                                                                                           |                                                                     | 3                  | 4       |                                                                     |                                                                                                             |                                |                         |                                          |                                                    |                           |                                               |                            |
| CUSIP<br>Identification                                                                                   | Name or Description                                                 | City               | State   | Name of Vendor<br>or General Partner                                |                                                                                                             | Date<br>Originally<br>Acquired | Type<br>and<br>Strategy | Actual Cost<br>at Time of<br>Acquisition | Additional<br>Investment Made<br>After Acquisition | Amount of<br>Encumbrances | Commitment<br>for<br>Additional<br>Investment | Percentage of<br>Ownership |
| 000000-00-0 .....                                                                                         | Pearlmark Mezz Realty Partners V-WS, LP .....                       | Chicago .....      | IL..... | Pearl Mark .....                                                    |                                                                                                             | 07/01/2024 ...                 |                         | 0                                        | 31,201,009                                         |                           | 14,329,340                                    | 95.000                     |
| 1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated                                     |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 31,201,009                | 0                                             | 14,329,340 XXX             |
| 000000-00-0 .....                                                                                         | First Eagle Direct Lending Fund IV, LLC .....                       | BOSTON .....       | MA..... | First Eagle Direct Lending Fund IV, LLC .....                       | 1.G FE .....                                                                                                | 12/03/2018 ...                 |                         | 7,671                                    |                                                    |                           | 239,529                                       | 8.330                      |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated     |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 7,671                     | 0                                             | 239,529 XXX                |
| 000000-00-0 .....                                                                                         | AUDAX MEZZANINE V .....                                             | WILMINGTON .....   | DE..... | AUDAX MEZZANINE V .....                                             |                                                                                                             | 01/01/2022 ...                 |                         | 259,122                                  |                                                    |                           | 3,545,537                                     | 71.020                     |
| 000000-00-0 .....                                                                                         | Golub Capital Partners GDLC Feeder Fund .....                       | CHICAGO .....      | IL..... | Golub Capital Partners GDLC Feeder Fund .....                       |                                                                                                             | 08/12/2022 ...                 |                         | 2,227,500                                |                                                    |                           |                                               | 35.300                     |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. ....                                    | NEW YORK .....     | NY..... | PineBridge Investments L.P. ....                                    |                                                                                                             | 11/28/2018 .....               |                         | 3,897                                    |                                                    |                           | 1,276,878                                     | 0.010                      |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. II .....                                | NEW YORK .....     | NY..... | PineBridge Investments L.P. II .....                                |                                                                                                             | 11/25/2020 .....               |                         | 719,334                                  |                                                    |                           | 2,628,897                                     | 0.040                      |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. III .....                               | NEW YORK .....     | NY..... | PineBridge Investments L.P. III .....                               |                                                                                                             | 10/20/2022 ...                 |                         | 247,491                                  |                                                    |                           | 3,325,641                                     | 0.020                      |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 3,457,344                 | 0                                             | 10,776,953 XXX             |
| 000000-00-0 .....                                                                                         | Benefit Street Partners BSPSOFII Structured Note .....              | WILMINGTON .....   | DE..... | Benefit Street Partners BSPSOFII Structured Note .....              |                                                                                                             | 04/08/2020 ...                 |                         | 739,231                                  |                                                    |                           | 3,401,025                                     | 0.220                      |
| 000000-00-0 .....                                                                                         | CHIMNEY ROCK 3G Co-Invest L.P. ....                                 | WILMINGTON .....   | DE..... | CHIMNEY ROCK 3G Co-Invest L.P. ....                                 |                                                                                                             | 09/30/2024 ...                 |                         | 250,000                                  |                                                    |                           |                                               | 0.000                      |
| 000000-00-0 .....                                                                                         | Minority Business Accelerator Fund I .....                          | WILMINGTON .....   | DE..... | Minority Business Accelerator Fund I .....                          |                                                                                                             | 09/27/2024 ...                 |                         | 26,640                                   |                                                    |                           | 3,100,000                                     | 0.000                      |
| 000000-00-0 .....                                                                                         | Sands Capital Private Growth F Global Innovation Fund II - AN ..... | ARLINGTON .....    | VA..... | Sands Capital Private Growth F Global Innovation Fund II - AN ..... |                                                                                                             | 08/02/2024 ...                 |                         | 2,142,858                                |                                                    |                           | 22,857,142                                    | 0.000                      |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated                                            |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 2,419,498                                          | 739,231                   | 0                                             | 29,358,167 XXX             |
| 000000-00-0 .....                                                                                         | EQT Exeter Industrial Core Plus Fund IV .....                       | Conshohocken ..... | PA..... | EQT Exeter .....                                                    |                                                                                                             | 12/03/2021 ...                 |                         | 10,129,000                               |                                                    |                           | 14,280,000                                    | 1.150                      |
| 000000-00-0 .....                                                                                         | Cabot Industrial Value Fund VII, L.P. ....                          | Boston .....       | MA..... | CABOT PROPERTIES .....                                              |                                                                                                             | 07/27/2022 ...                 |                         | 1,836,000                                |                                                    |                           | 15,991,500                                    | 1.990                      |
| 000000-00-0 .....                                                                                         | TruAmerica Workforce Housing Fund II-A, LP .....                    | Los Angeles .....  | CA..... | TruAmerica Multifamily .....                                        |                                                                                                             | 06/25/2021 ...                 |                         | 9,385,248                                |                                                    |                           | 27,054,042                                    | 6.300                      |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated                                             |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 21,350,248                | 0                                             | 57,325,542 XXX             |
| 000000-00-0 .....                                                                                         | TruAmerica Workforce Housing Fund I-A, LP .....                     | Los Angeles .....  | CA..... | TruAmerica Multifamily .....                                        |                                                                                                             | 07/01/2024 ...                 |                         | 46,412,975                               |                                                    |                           | 2,690,951                                     | 13.560                     |
| 2299999. Joint Venture Interests - Real Estate - Affiliated                                               |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 46,412,975                | 0                                             | 2,690,951 XXX              |
| 000000-00-0 .....                                                                                         | Pearlmark Mezz Realty Partners GP V, LLC .....                      | Chicago .....      | IL..... | Pearl Mark .....                                                    |                                                                                                             | 07/01/2024 ...                 |                         | 832,159                                  |                                                    |                           |                                               | 25.000                     |
| 2599999. Joint Venture Interests - Other - Unaffiliated                                                   |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 832,159                   | 0                                             | 0 XXX                      |
| 6099999. Total - Unaffiliated                                                                             |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 2,419,498                                          | 57,587,662                | 0                                             | 112,029,531 XXX            |
| 6199999. Total - Affiliated                                                                               |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 0                                                  | 46,412,975                | 0                                             | 2,690,951 XXX              |
| 6299999 - Totals                                                                                          |                                                                     |                    |         |                                                                     |                                                                                                             |                                |                         |                                          | 2,419,498                                          | 104,000,637               | 0                                             | 114,720,482 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<br>Identification | Name or Description                         | City         | State   | Name of Purchaser or<br>Nature of Disposal | Date<br>Originally<br>Acquired | Disposal<br>Date | Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Unrealized<br>Valuation<br>Increase/<br>(De-<br>crease) | Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impair-<br>ment<br>Recog-<br>nized | Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal | Invest-<br>ment<br>Income |
| 000000-00-0 .....       | BOSTON CAP. AFFORD.HOUS.MORG FUND LLC ..... | Boston ..... | MA..... | Cash Return Distribution .....             | 06/29/2006 ...                 | 07/18/2024 ...   | 3,681,160                                                                             |                                                         |                                                                                  |                                                                                       |                                                          | 0                                                                                |                                                                                     | 26,392                                                                                | 26,392             |                                                         |                                           | 0                                      | 53,021                    |
| 000000-00-0 .....       | CrossHarbor Strategic Debt Fund, L.P. ....  | BOSTON ..... | MA..... | Cash Return Distribution .....             | 12/29/2022 ...                 | 08/09/2024 ...   | 16,790,708                                                                            |                                                         |                                                                                  |                                                                                       |                                                          | 0                                                                                |                                                                                     | 417,097                                                                               | 417,097            |                                                         |                                           | 0                                      | 0                         |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

| 1                                                                                                                                | 2                                                               | Location          |         | 5                                                               | 6                        | 7                 | 8                                                           | Change in Book/Adjusted Carrying Value    |                                                            |                                                           |                                         |                                                            |                                                                | 15                                                          | 16             | 17                                       | 18                               | 19                            | 20                 |
|----------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------|---------|-----------------------------------------------------------------|--------------------------|-------------------|-------------------------------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|------------------------------------------------------------|----------------------------------------------------------------|-------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|--------------------|
|                                                                                                                                  |                                                                 | 3                 | 4       |                                                                 |                          |                   |                                                             | 9                                         | 10                                                         | 11                                                        | 12                                      | 13                                                         | 14                                                             |                                                             |                |                                          |                                  |                               |                    |
| CUSIP Identification                                                                                                             | Name or Description                                             | City              | State   | Name of Purchaser or Nature of Disposal                         | Date Originally Acquired | Disposal Date     | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 .....                                                                                                                | Pearlmark Mezz Realty Partners V-WS, LP .....                   | Chicago .....     | IL..... | Cash Return Distribution .....                                  | ...07/01/2024 ...        | ...09/13/2024 ... | 0                                                           | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 733,420                                                     | 733,420        | 0                                        | 0                                | 0                             | 0                  |
| 1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated                                                            |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 1,176,909                                                   | 1,176,909      | 0                                        | 0                                | 0                             | 53,021             |
| 000000-00-0 .....                                                                                                                | AUDAX MEZZANINE V .....                                         | WILMINGTON .....  | DE..... | AUDAX MEZZANINE V .....                                         | ...01/01/2022 ...        | ...07/23/2024 ... | 76,347                                                      | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 76,347                                                      | 76,347         | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | AUDAX SENIOR LOAN FUND I .....                                  | WILMINGTON .....  | DE..... | AUDAX SENIOR LOAN FUND I .....                                  | ...02/01/2018 ...        | ...08/06/2024 ... | 550,551                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 550,551                                                     | 550,551        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | BARINGS L.P. ....                                               | CHARLOTTE .....   | NC..... | BARINGS L.P. ....                                               | ...11/16/2021 ...        | ...09/25/2024 ... | 450,203                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 450,203                                                     | 450,203        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | Golub Capital Partners Golub Capital Partners 11 .....          | CHICAGO .....     | IL..... | Golub Capital Partners Golub Capital Partners 11 .....          | ...04/01/2018 ...        | ...07/25/2024 ... | 314,765                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 314,765                                                     | 314,765        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | Golub Capital Partners Golub Capital Partners 12 .....          | CHICAGO .....     | IL..... | Golub Capital Partners Golub Capital Partners 12 .....          | ...04/01/2018 ...        | ...07/26/2024 ... | 294,076                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 294,076                                                     | 294,076        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | Golub Capital Partners GDLC Feeder Fund .....                   | CHICAGO .....     | IL..... | Golub Capital Partners GDLC Feeder Fund .....                   | ...08/12/2022 ...        | ...08/29/2024 ... | 555,680                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 555,680                                                     | 555,680        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | PineBridge Investments L.P. ....                                | NEW YORK .....    | NY..... | PineBridge Investments L.P. ....                                | ...11/28/2018 ...        | ...09/12/2024 ... | 75,107                                                      | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 75,107                                                      | 75,107         | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | PineBridge Investments L.P. II .....                            | NEW YORK .....    | NY..... | PineBridge Investments L.P. II .....                            | ...11/25/2020 ...        | ...07/05/2024 ... | 315,923                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 315,923                                                     | 315,923        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | PineBridge Investments L.P. III .....                           | NEW YORK .....    | NY..... | PineBridge Investments L.P. III .....                           | ...10/20/2022 ...        | ...07/10/2024 ... | 153,053                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 153,053                                                     | 153,053        | 0                                        | 0                                | 0                             | 0                  |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated                        |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 2,785,705                                                   | 2,785,705      | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | Benefit Street Partners BSPSOFII Structured Note .....          | WILMINGTON .....  | DE..... | Benefit Street Partners BSPSOFII Structured Note .....          | ...04/08/2020 ...        | ...07/17/2024 ... | 892,482                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 892,482                                                     | 892,482        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | Benefit Street Partners Debt Fund V LP .....                    | WILMINGTON .....  | DE..... | Benefit Street Partners Debt Fund V LP .....                    | ...04/11/2022 ...        | ...07/25/2024 ... | 161,911                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 161,911                                                     | 161,911        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | Sands Capital Private Growth F Global Innovation Fund II .....  | ARLINGTON .....   | VA..... | Sands Capital Private Growth F Global Innovation Fund II .....  | ...05/06/2021 ...        | ...09/06/2024 ... | 849,860                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 849,860                                                     | 849,860        | 0                                        | 0                                | 0                             | 0                  |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated                                                                   |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 1,904,253                                                   | 1,904,253      | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | TruAmerica Workforce Housing Fund II-A, LP .....                | Los Angeles ..... | CA..... | VARIOUS .....                                                   | ...06/25/2021 ...        | ...08/09/2024 ... | 2,980,132                                                   | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 8,403,971                                                   | 8,403,971      | 0                                        | 0                                | 0                             | 0                  |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated                                                                    |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 8,403,971                                                   | 8,403,971      | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                                                | TXFL NNN OFFICE INV HOLDINGS,LLC .....                          | CINCINNATI .....  | OH..... | Cash Return Distribution .....                                  | ...07/01/2019 ...        | ...09/04/2024 ... | 29,736,619                                                  | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 39,605                                                      | 39,605         | 0                                        | 0                                | 0                             | 705,187            |
| 000000-00-0 .....                                                                                                                | KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC .....                    | CINCINNATI .....  | OH..... | Cash Return Distribution .....                                  | ...07/27/2020 ...        | ...09/04/2024 ... | 55,277,816                                                  | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 52,231                                                      | 52,231         | 0                                        | 0                                | 0                             | 883,289            |
| 2299999. Joint Venture Interests - Real Estate - Affiliated                                                                      |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 91,836                                                      | 91,836         | 0                                        | 0                                | 0                             | 1,588,476          |
| 000000-00-0 .....                                                                                                                | Pearlmark Mezz Realty Partners GP V, LLC ...                    | Chicago .....     | IL..... | Cash Return Distribution .....                                  | ...07/01/2024 ...        | ...09/13/2024 ... | 0                                                           | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 31,300                                                      | 31,300         | 0                                        | 0                                | 0                             | 0                  |
| 2599999. Joint Venture Interests - Other - Unaffiliated                                                                          |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 31,300                                                      | 31,300         | 0                                        | 0                                | 0                             | 0                  |
| 87241F-AC-6 .....                                                                                                                | TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018 ..... | DOVER .....       | DE..... | TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018 ..... | ...12/19/2019 ...        | ...07/18/2024 ... | 500,000                                                     | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 500,000                                                     | 500,000        | 0                                        | 0                                | 0                             | 0                  |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 500,000                                                     | 500,000        | 0                                        | 0                                | 0                             | 0                  |
| 6099999. Total - Unaffiliated                                                                                                    |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 14,802,138                                                  | 14,802,138     | 0                                        | 0                                | 0                             | 53,021             |
| 6199999. Total - Affiliated                                                                                                      |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 91,836                                                      | 91,836         | 0                                        | 0                                | 0                             | 1,588,476          |
| 6299999 - Totals                                                                                                                 |                                                                 |                   |         |                                                                 |                          |                   |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 14,893,974                                                  | 14,893,974     | 0                                        | 0                                | 0                             | 1,641,497          |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                                                    | 2                                                                  | 3       | 4                     | 5                                  | 6                         | 7                     | 8                      | 9                                       | 10                                                                        |
|------------------------------------------------------|--------------------------------------------------------------------|---------|-----------------------|------------------------------------|---------------------------|-----------------------|------------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                 | Description                                                        | Foreign | Date Acquired         | Name of Vendor                     | Number of Shares of Stock | Actual Cost           | Par Value              | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36297E-ZY-4 .....                                    | G2 G2 710059 4.500% 11/20/60 .....                                 | .....   | .....09/01/2024 ..... | Interest Capitalization .....      | .....                     | .....2,192 .....      | .....2,192 .....       | .....0 .....                            | 1.A .....                                                                 |
| 38378N-YB-3 .....                                    | GNR 2014-24 KZ 4.097% 01/16/54 .....                               | .....   | .....09/01/2024 ..... | Interest Capitalization .....      | .....                     | .....15,533 .....     | .....0 .....           | .....0 .....                            | 1.A .....                                                                 |
| 912810-TY-4 .....                                    | U S TREASURY 2.125% 02/15/54 .....                                 | .....   | .....08/08/2024 ..... | Various .....                      | .....                     | .....9,989,204 .....  | .....9,985,000 .....   | .....94,842 .....                       | 1.A .....                                                                 |
| 912810-UC-0 .....                                    | U S TREASURY 4.250% 08/15/54 .....                                 | .....   | .....08/15/2024 ..... | CITADEL SECURITIES LLC .....       | .....                     | .....1,584,848 .....  | .....1,570,000 .....   | .....181 .....                          | 1.A .....                                                                 |
| 91282C-KP-5 .....                                    | US TREASURY NOTES 4.625% 04/30/29 .....                            | .....   | .....09/26/2024 ..... | CITIGROUP GLOBAL MKTS .....        | .....                     | .....11,493,748 ..... | .....11,000,000 .....  | .....207,371 .....                      | 1.A .....                                                                 |
| 91282C-KQ-3 .....                                    | US TREASURY 4.375% 05/15/34 .....                                  | .....   | .....08/13/2024 ..... | Various .....                      | .....                     | .....6,917,748 .....  | .....6,650,000 .....   | .....68,569 .....                       | 1.A .....                                                                 |
| 91282C-LB-5 .....                                    | US TREASURY NOTES 4.375% 07/31/26 .....                            | .....   | .....08/27/2024 ..... | BNP SECURITIES .....               | .....                     | .....7,357,316 .....  | .....7,300,000 .....   | .....24,300 .....                       | 1.A .....                                                                 |
| 0109999999. Subtotal - Bonds - U.S. Governments      |                                                                    |         |                       |                                    |                           | 37,360,589            | 36,522,725             | 395,263                                 | XXX                                                                       |
| 313684-VK-1 .....                                    | FNR 2019-27 MZ 4.000% 06/25/59 .....                               | .....   | .....09/01/2024 ..... | Interest Capitalization .....      | .....                     | .....39,884 .....     | .....39,884 .....      | .....0 .....                            | 1.A .....                                                                 |
| 3137F3-PA-6 .....                                    | FHR FHR 4772 ZD 4.000% 11/15/47 .....                              | .....   | .....09/01/2024 ..... | Interest Capitalization .....      | .....                     | .....50,361 .....     | .....50,361 .....      | .....0 .....                            | 1.A .....                                                                 |
| 3137FR-EK-3 .....                                    | FHMS K104 X1 1.233% 01/25/30 .....                                 | .....   | .....09/12/2024 ..... | NATIONAL ALLIANCE SECURITIES ..... | .....                     | .....492,952 .....    | .....0 .....           | .....4,198 .....                        | 1.A .....                                                                 |
| 62630W-PD-3 .....                                    | TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.150% 06/30/28 .....       | .....   | .....07/02/2024 ..... | BARCLAYS .....                     | .....                     | .....7,900,000 .....  | .....7,900,000 .....   | .....6,076 .....                        | 1.E FE .....                                                              |
| 63610H-AA-0 .....                                    | NATIONAL FIN AUTH NH UTL REV POWER 6.890% 04/01/34 .....           | .....   | .....07/16/2024 ..... | KEY BANC-MCDONALD .....            | .....                     | .....10,394,900 ..... | .....10,000,000 .....  | .....189,475 .....                      | 2.A FE .....                                                              |
| 88034Y-UH-8 .....                                    | TENDER OPTION BOND TRUST RECEI GENERAL 4.950% 07/01/41 .....       | .....   | .....09/12/2024 ..... | BARCLAYS .....                     | .....                     | .....125,000 .....    | .....125,000 .....     | .....224 .....                          | 1.E FE .....                                                              |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                                                    |         |                       |                                    |                           | 19,003,097            | 18,115,245             | 199,973                                 | XXX                                                                       |
| 723048-AA-8 .....                                    | PINEBRIDGE 9.691% 09/21/32 .....                                   | .....   | .....07/02/2024 ..... | PRIVATE PLACEMENT .....            | .....                     | .....444,051 .....    | .....444,051 .....     | .....0 .....                            | 2.C FE .....                                                              |
| 723048-AB-6 .....                                    | PINEBRIDGE 11.691% 09/21/32 .....                                  | .....   | .....07/02/2024 ..... | PRIVATE PLACEMENT .....            | .....                     | .....201,842 .....    | .....201,842 .....     | .....0 .....                            | 4.A PL .....                                                              |
| 72303#-AA-7 .....                                    | PINEBRIDGE 6.000% 09/30/33 .....                                   | .....   | .....08/16/2024 ..... | PRIVATE PLACEMENT .....            | .....                     | .....2,759,739 .....  | .....2,759,739 .....   | .....0 .....                            | 2.B PL .....                                                              |
| 00130H-CB-9 .....                                    | AES CORP 3.300% 07/15/25 .....                                     | .....   | .....08/15/2024 ..... | Various .....                      | .....                     | .....12,831,515 ..... | .....13,100,000 .....  | .....25,965 .....                       | 2.C FE .....                                                              |
| 00817Y-AQ-1 .....                                    | AETNA INC 3.500% 11/15/24 .....                                    | .....   | .....07/18/2024 ..... | BARCLAYS .....                     | .....                     | .....1,300,974 .....  | .....1,310,000 .....   | .....8,151 .....                        | 2.B FE .....                                                              |
| 00914A-AS-1 .....                                    | AIR LEASE CORP 2.875% 01/15/32 .....                               | .....   | .....07/16/2024 ..... | FIFTH THIRD BANK .....             | .....                     | .....6,820,480 .....  | .....8,000,000 .....   | .....1,278 .....                        | 2.B FE .....                                                              |
| 023608-AH-5 .....                                    | AMEREN CORPORATION 2.500% 09/15/24 .....                           | .....   | .....07/18/2024 ..... | BARCLAYS .....                     | .....                     | .....1,959,362 .....  | .....1,970,000 .....   | .....16,964 .....                       | 2.B FE .....                                                              |
| 025286-AE-5 .....                                    | American Credit 20213 ce Rec 2.560% 11/15/27 .....                 | .....   | .....07/18/2024 ..... | WELLS FARGO .....                  | .....                     | .....5,797,531 .....  | .....5,950,000 .....   | .....2,539 .....                        | 1.B FE .....                                                              |
| 025816-DV-8 .....                                    | AMERICAN EXPRESS CO 5.043% 07/26/28 .....                          | .....   | .....07/22/2024 ..... | MORGAN STANLEY FIXED INC .....     | .....                     | .....780,000 .....    | .....780,000 .....     | .....0 .....                            | 1.F FE .....                                                              |
| 025816-DX-4 .....                                    | AMERICAN EXPRESS CO 5.890% 07/26/28 .....                          | .....   | .....07/22/2024 ..... | MORGAN STANLEY FIXED INC .....     | .....                     | .....10,000,000 ..... | .....10,000,000 .....  | .....0 .....                            | 1.F FE .....                                                              |
| 02665W-FM-8 .....                                    | AMERICAN HONDA FINANCE 5.460% 01/12/26 .....                       | .....   | .....07/10/2024 ..... | BANK of AMERICA SEC .....          | .....                     | .....7,750,000 .....  | .....7,750,000 .....   | .....0 .....                            | 1.G FE .....                                                              |
| 03066J-AD-5 .....                                    | AmeriCredit Auto20213 eceiva 1.170% 08/18/27 .....                 | .....   | .....09/26/2024 ..... | DEUTSCHE BANK .....                | .....                     | .....3,646,304 .....  | .....3,728,000 .....   | .....1,090 .....                        | 1.A FE .....                                                              |
| 032654-AT-2 .....                                    | ANALOG DEVICES 5.210% 10/01/24 .....                               | .....   | .....09/19/2024 ..... | MIZUHO SECURITIES USA INC .....    | .....                     | .....6,787,271 .....  | .....6,787,000 .....   | .....85,815 .....                       | 1.F FE .....                                                              |
| 04010L-AY-9 .....                                    | ARES CAPITAL CORP 3.250% 07/15/25 .....                            | .....   | .....07/30/2024 ..... | BARCLAYS .....                     | .....                     | .....19,026,611 ..... | .....19,457,000 .....  | .....28,105 .....                       | 2.B FE .....                                                              |
| 05348E-AU-3 .....                                    | AVALONBAY COMMUNITIES 3.500% 11/15/24 .....                        | .....   | .....09/12/2024 ..... | BARCLAYS .....                     | .....                     | .....2,391,600 .....  | .....2,400,000 .....   | .....27,533 .....                       | 1.G FE .....                                                              |
| 05351W-AC-7 .....                                    | AVANGRID INC 3.200% 04/15/25 .....                                 | .....   | .....07/31/2024 ..... | BARCLAYS .....                     | .....                     | .....4,541,252 .....  | .....4,615,000 .....   | .....43,484 .....                       | 2.B FE .....                                                              |
| 05493W-AC-6 .....                                    | Banc of America 2024BHP Lynch 2024-BHP B 7.997% 08/15/39 .....     | .....   | .....08/07/2024 ..... | BANK of AMERICA SEC .....          | .....                     | .....9,250,000 .....  | .....9,250,000 .....   | .....0 .....                            | 1.D FE .....                                                              |
| 05526D-AZ-8 .....                                    | BAT CAPITAL CORP 3.222% 08/15/24 .....                             | .....   | .....07/10/2024 ..... | TD SECURITIES .....                | .....                     | .....5,685,123 .....  | .....5,700,000 .....   | .....74,482 .....                       | 2.A FE .....                                                              |
| 05531F-BH-5 .....                                    | TRUIST FIN CORP 2.500% 08/01/24 .....                              | .....   | .....07/17/2024 ..... | BARCLAYS .....                     | .....                     | .....6,516,518 .....  | .....6,525,000 .....   | .....75,672 .....                       | 1.G FE .....                                                              |
| 05549G-AA-9 .....                                    | BHMS 2018-ATLS A 6.644% 07/15/35 .....                             | .....   | .....09/10/2024 ..... | BANK of AMERICA SEC .....          | .....                     | .....21,177,723 ..... | .....21,184,343 .....  | .....109,373 .....                      | 1.A .....                                                                 |
| 05552J-AA-7 .....                                    | PNC BANK NA 2.500% 08/27/24 .....                                  | .....   | .....07/29/2024 ..... | BANK of AMERICA SEC .....          | .....                     | .....2,324,315 .....  | .....2,330,000 .....   | .....24,756 .....                       | 1.F FE .....                                                              |
| 05555P-AD-4 .....                                    | Barclays Commere20245C29gage S 2024-5C29 XA 1.600% 09/15/57 .....  | .....   | .....09/16/2024 ..... | BARCLAYS .....                     | .....                     | .....8,047,966 .....  | .....0 .....           | .....136,374 .....                      | 1.A FE .....                                                              |
| 05593Q-AD-6 .....                                    | BMO Mortgage Tru20245C6 2024-5C6 XA 1.353% 09/15/57 .....          | .....   | .....09/10/2024 ..... | BMO CAPITAL MARKETS CORP .....     | .....                     | .....6,709,668 .....  | .....118,160,000 ..... | .....111,056 .....                      | 1.A FE .....                                                              |
| 056018-AA-8 .....                                    | Benefit Street Partners 6.000% 12/31/28 .....                      | .....   | .....09/27/2024 ..... | PRIVATE PLACEMENT .....            | .....                     | .....4,188,980 .....  | .....0 .....           | .....0 .....                            | 2.B PL .....                                                              |
| 06406Y-AB-8 .....                                    | BANK OF NY MELLON CORP 5.606% 07/21/39 .....                       | .....   | .....07/15/2024 ..... | MORGAN STANLEY FIXED INC .....     | .....                     | .....6,500,000 .....  | .....6,500,000 .....   | .....0 .....                            | 1.F FE .....                                                              |
| 07336N-AE-9 .....                                    | Bayview Opportun20222 er Fun 2022-2 A5 2.500% 12/25/51 .....       | .....   | .....07/16/2024 ..... | J P MORGAN SEC .....               | .....                     | .....19,583,399 ..... | .....22,574,524 .....  | .....25,083 .....                       | 1.A .....                                                                 |
| 07911E-AA-0 .....                                    | BELLEVUE 10 APTS LLC 4.990% 04/01/60 .....                         | .....   | .....09/05/2024 ..... | STERN .....                        | .....                     | .....10,100,000 ..... | .....10,100,000 .....  | .....4,545 .....                        | 1.D FE .....                                                              |
| 08163U-AD-1 .....                                    | BENCHMARK Mortga2024V10 2024-V10 XA 1.306% 10/15/29 .....          | .....   | .....09/20/2024 ..... | CITIGROUP GLOBAL MKTS .....        | .....                     | .....7,402,166 .....  | .....0 .....           | .....139,659 .....                      | 1.A FE .....                                                              |
| 10568N-AA-0 .....                                    | BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60 ..... | .....   | .....07/03/2024 ..... | BARCLAYS .....                     | .....                     | .....13,839,622 ..... | .....14,500,000 .....  | .....68,331 .....                       | 1.A FE .....                                                              |
| 10637W-AA-7 .....                                    | Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62 .....     | .....   | .....08/25/2024 ..... | Interest Capitalization .....      | .....                     | .....26,712 .....     | .....26,712 .....      | .....0 .....                            | 1.A FE .....                                                              |
| 10638C-AA-0 .....                                    | BABS 2021-RM1 A 1.400% 10/25/63 .....                              | .....   | .....09/25/2024 ..... | Interest Capitalization .....      | .....                     | .....16,563 .....     | .....16,563 .....      | .....0 .....                            | 1.A FE .....                                                              |
| 10809N-AE-5 .....                                    | Bridgecrest Lend20243 Secur 2024-3 C 5.700% 07/16/29 .....         | .....   | .....07/17/2024 ..... | WELLS FARGO .....                  | .....                     | .....22,497,237 ..... | .....22,500,000 .....  | .....0 .....                            | 1.F FE .....                                                              |
| 117043-AS-8 .....                                    | BRUNSWICK CORP 0.850% 08/18/24 .....                               | .....   | .....07/22/2024 ..... | US BANCORP .....                   | .....                     | .....9,963,000 .....  | .....10,000,000 .....  | .....36,597 .....                       | 2.B FE .....                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                    | 2                                                          | 3       | 4             | 5                              | 6                         | 7           | 8          | 9                                       | 10                                                                        |
|----------------------|------------------------------------------------------------|---------|---------------|--------------------------------|---------------------------|-------------|------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                                                | Foreign | Date Acquired | Name of Vendor                 | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 12531Y-AU-2          | CFCRE 2016-C4 AM 3.691% 05/10/58                           |         | 07/17/2024    | Cantor Fitzgerald Fixed        |                           | 2,110,625   | 2,200,000  | 3,835                                   | 1.A                                                                       |
| 12583G-AH-5          | COMM 2015-PC1 AM 4.290% 07/10/50                           |         | 08/07/2024    | BREAN CAPITAL LLC              |                           | 9,606,431   | 9,815,000  | 8,187                                   | 1.A                                                                       |
| 15189T-AW-7          | CENTERPOINT ENERGY 2.500% 09/01/24                         |         | 07/18/2024    | BARCLAYS                       |                           | 1,224,662   | 1,230,000  | 11,788                                  | 2.B FE                                                                    |
| 15477C-AA-3          | CNTRL PARENT/CDK GLB INC 7.250% 06/15/29                   |         | 09/16/2024    | JANE STREET EXECUTION SERVICES |                           | 246,741     | 242,000    | 4,484                                   | 4.B FE                                                                    |
| 15723A-AA-9          | Cascade Funding 2024HB15 Trust 2024-HB15 A 4.000% 08/25/34 |         | 08/21/2024    | PERFORMANCE TRUST CAPITAL      |                           | 12,751,383  | 13,000,000 | 0                                       | 1.A FE                                                                    |
| 172967-NM-9          | CITIGROUP 6.488% 03/17/26                                  |         | 09/19/2024    | INTL FOSTONE FINANCIAL INC     |                           | 5,097,939   | 5,075,000  | 2,908                                   | 1.G FE                                                                    |
| 17325F-BH-0          | CITIBANK NA 5.668% 08/06/26                                |         | 07/30/2024    | CITIGROUP GLOBAL MKTS          |                           | 2,975,000   | 2,975,000  | 0                                       | 1.E FE                                                                    |
| 17327C-AP-8          | CITIGROUP INC 5.654% 01/25/26                              |         | 09/24/2024    | INTL FOSTONE FINANCIAL INC     |                           | 2,602,080   | 2,600,000  | 26,963                                  | 1.G FE                                                                    |
| 20030N-AX-9          | COMCAST CORP 6.400% 05/15/38                               |         | 07/15/2024    | MESIROW FINANCIAL              |                           | 10,791,100  | 10,000,000 | 108,444                                 | 1.G FE                                                                    |
| 20848V-AA-3          | CONSENSUS CLOUD SOLUTION 6.000% 10/15/26                   |         | 09/25/2024    | GOLDMAN SACHS                  |                           | 310,388     | 310,000    | 8,318                                   | 4.B FE                                                                    |
| 224044-CH-8          | COX COMMUNICATIONS INC 3.150% 08/15/24                     |         | 07/18/2024    | BARCLAYS                       |                           | 1,919,135   | 1,923,000  | 25,912                                  | 2.B FE                                                                    |
| 226373-AT-5          | CRESTWOOD MIDSTREAM PART 7.375% 02/01/31                   |         | 09/06/2024    | SEAPORT GROUP LLC              |                           | 30,835,504  | 29,008,000 | 225,819                                 | 2.B FE                                                                    |
| 23346Q-AA-5          | DNASID ISSUING TRUST 4.950% 08/01/74                       |         | 08/21/2024    | STERN                          |                           | 4,250,000   | 4,250,000  | 0                                       | 1.B FE                                                                    |
| 26207A-AC-7          | Drive Auto Recei20242 rust 2024-2 A2 4.940% 12/15/27       |         | 09/17/2024    | Various                        |                           | 46,498,991  | 46,500,000 | 0                                       | 1.A FE                                                                    |
| 26253A-AE-6          | DT Auto Owner Tr20203A 3.620% 10/15/27                     |         | 09/25/2024    | WELLS FARGO                    |                           | 12,859,289  | 12,930,000 | 14,302                                  | 1.G FE                                                                    |
| 29255A-AR-3          | ENCORE CAPITAL GROUP INC 8.500% 05/15/30                   |         | 09/17/2024    | MORGAN STANLEY FIXED INC       |                           | 241,569     | 230,000    | 6,354                                   | 3.C FE                                                                    |
| 30165B-AB-9          | Exeter Automobil20245A ables 2024-5A A2 4.790% 04/15/27    |         | 09/24/2024    | BARCLAYS                       |                           | 5,999,755   | 6,000,000  | 0                                       | 1.A FE                                                                    |
| 30165X-AF-2          | Exeter Automobil20212A ables 1.400% 04/15/27               |         | 09/20/2024    | BARCLAYS                       |                           | 13,388,596  | 13,769,406 | 4,284                                   | 1.D FE                                                                    |
| 30166A-AF-1          | Exeter Automobil20213A ables 1.550% 06/15/27               |         | 08/23/2024    | Various                        |                           | 12,437,284  | 12,965,000 | 6,140                                   | 1.E FE                                                                    |
| 30166T-AD-5          | Exeter Automobil20234A ables 6.310% 10/15/27               |         | 08/20/2024    | J P MORGAN SEC                 |                           | 16,535,151  | 16,435,000 | 17,284                                  | 1.C FE                                                                    |
| 30167Y-AJ-0          | Exeter Automobil20202A ables 7.190% 09/15/27               |         | 07/18/2024    | WELLS FARGO                    |                           | 6,841,505   | 6,794,000  | 5,428                                   | 1.A FE                                                                    |
| 30168B-AE-0          | Exeter Automobil20231A ables 5.820% 02/15/28               |         | 08/28/2024    | WELLS FARGO                    |                           | 6,094,405   | 6,074,000  | 13,747                                  | 1.F FE                                                                    |
| 30212P-AS-4          | EXPEDIA INC-II/I 6.250% 05/01/25                           |         | 07/30/2024    | TD SECURITIES                  |                           | 12,525,721  | 12,490,000 | 195,156                                 | 2.B FE                                                                    |
| 31664Q-AA-2          | 5TH AND MENDOCINO PARTNE 4.950% 03/01/63                   |         | 09/30/2024    | STERN                          |                           | 6,095,000   | 6,095,000  | 0                                       | 1.B FE                                                                    |
| 340711-AW-0          | FLORIDA GAS TRANSMISSION 4.350% 07/15/25                   |         | 07/19/2024    | BARCLAYS                       |                           | 4,920,822   | 4,975,000  | 4,208                                   | 2.B FE                                                                    |
| 345397-G2-3          | FORD MOTOR CREDIT 5.303% 09/06/29                          |         | 09/11/2024    | CITIGROUP GLOBAL MKTS          |                           | 918,524     | 914,000    | 808                                     | 2.C FE                                                                    |
| 35137L-AN-5          | FOX CORP 6.500% 10/13/33                                   |         | 08/23/2024    | WELLS FARGO                    |                           | 7,367,958   | 6,764,000  | 162,430                                 | 2.B FE                                                                    |
| 36209E-AA-9          | Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31    |         | 09/23/2024    | PRIVATE PLACEMENT              |                           | 5,197,500   | 5,197,500  | 0                                       | 2.C PL                                                                    |
| 36250G-AT-2          | GSMS 2015-GC30 AS 3.777% 05/10/50                          |         | 09/16/2024    | Various                        |                           | 458,838     | 470,000    | 789                                     | 1.A                                                                       |
| 36261X-AG-0          | GLS Auto Receiva20212A st 1.420% 04/15/27                  |         | 09/16/2024    | SMBC NIKKO                     |                           | 2,163,475   | 2,215,221  | 175                                     | 1.D FE                                                                    |
| 37989A-AG-9          | GLS Auto Receiva20243A st 2024-3A B 5.080% 01/16/29        |         | 08/12/2024    | DEUTSCHE BANK                  |                           | 9,999,035   | 10,000,000 | 0                                       | 1.C FE                                                                    |
| 38014Q-AD-8          | GLS Auto Receiva20223A st 2022-3A C 5.340% 06/15/28        |         | 09/30/2024    | WELLS FARGO                    |                           | 1,503,984   | 1,500,000  | 3,560                                   | 1.D FE                                                                    |
| 38014Q-AE-6          | GLS Auto Receiva20223A st 6.420% 06/15/28                  |         | 08/16/2024    | BNP SECURITIES                 |                           | 5,427,889   | 5,345,000  | 3,813                                   | 2.B FE                                                                    |
| 38014R-AG-9          | GLS Auto Receiva20202A st 2020-2A D 7.480% 04/15/27        |         | 07/17/2024    | WELLS FARGO                    |                           | 3,017,813   | 3,000,000  | 1,870                                   | 1.C FE                                                                    |
| 38141G-B3-7          | GOLDMAN SACHS GROUP INC 5.330% 07/23/35                    |         | 07/16/2024    | GOLDMAN SACHS                  |                           | 5,000,000   | 5,000,000  | 0                                       | 1.F FE                                                                    |
| 38141G-WQ-3          | GOLDMAN SACHS GROUP INC 3.272% 09/29/25                    |         | 08/27/2024    | BARCLAYS                       |                           | 7,981,360   | 8,000,000  | 108,340                                 | 2.A FE                                                                    |
| 39154T-BY-3          | GALC 5.740% 07/16/29                                       |         | 07/16/2024    | WELLS FARGO                    |                           | 10,096,094  | 10,000,000 | 3,189                                   | 1.B FE                                                                    |
| 403949-AQ-3          | HF SINCLAIR CORP 5.000% 02/01/28                           |         | 09/13/2024    | ROBERT W. BAIRD                |                           | 138,935     | 140,000    | 875                                     | 2.C FE                                                                    |
| 403949-AQ-3          | HF SINCLAIR CORP 5.000% 02/01/28                           |         | 09/05/2024    | Tax Free Exchange              |                           | 7,276,818   | 7,276,000  | 34,359                                  | 2.C FE                                                                    |
| 403951-AE-6          | HPEFS Equipment 20223A 6.130% 08/20/29                     |         | 09/26/2024    | DEUTSCHE BANK                  |                           | 985,158     | 985,000    | 1,174                                   | 1.E FE                                                                    |
| 40411R-BR-9          | HCA INC 5.375% 02/01/25                                    |         | 08/12/2024    | BARCLAYS                       |                           | 5,423,798   | 5,432,000  | 9,732                                   | 2.C FE                                                                    |
| 40430Q-AG-0          | HTL Commercial M2024T53 Trust 2024-T53 D 8.471% 05/10/39   |         | 08/28/2024    | WELLS FARGO                    |                           | 3,075,000   | 3,000,000  | 19,766                                  | 2.C FE                                                                    |
| 40441R-AE-3          | HPEFS Equipment 20221A 1.960% 05/21/29                     |         | 07/16/2024    | WELLS FARGO                    |                           | 3,801,273   | 3,850,000  | 5,660                                   | 1.B FE                                                                    |
| 43776P-AA-4          | HOMESTEAD 406-A TRUST 4.860% 09/01/74                      |         | 09/18/2024    | STERN                          |                           | 4,615,000   | 4,615,000  | 0                                       | 1.B FE                                                                    |
| 438516-CY-0          | HONEYWELL INTERNATIONAL INC 4.700% 02/01/30                |         | 07/29/2024    | DEUTSCHE BANK                  |                           | 779,329     | 780,000    | 0                                       | 1.F FE                                                                    |
| 44891A-DJ-3          | HYUNDAI CAPITAL AMERICA 5.990% 09/24/27                    |         | 09/23/2024    | RBC/DAIN                       |                           | 28,000,000  | 28,000,000 | 0                                       | 1.G FE                                                                    |
| 45660L-S8-3          | RAST 2005-A14 A1 5.500% 12/25/35                           |         | 08/01/2024    | Interest Capitalization        |                           | 0           | 0          | 0                                       | 1.A FM                                                                    |
| 458140-BP-4          | INTEL CORPORATION 3.400% 03/25/25                          |         | 09/11/2024    | BARCLAYS                       |                           | 32,855,500  | 33,180,000 | 523,322                                 | 2.A FE                                                                    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                    | 2                                                            | 3       | 4             | 5                          | 6                         | 7           | 8          | 9                                       | 10                                                                        |
|----------------------|--------------------------------------------------------------|---------|---------------|----------------------------|---------------------------|-------------|------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                                                  | Foreign | Date Acquired | Name of Vendor             | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 46051M-AF-9          | INTERNATIONAL TRANSMISSI 4.625% 08/15/43                     |         | ..07/16/2024  | MESIROW FINANCIAL          |                           | 2,783,828   | 3,145,000  | 61,415                                  | 1.F FE                                                                    |
| 46651X-BZ-4          | JP Morgan Mortga20201 2020-1 B4 3.818% 06/25/50              |         | ..09/23/2024  | ROBERT W. BAIRD            |                           | 2,314,788   | 2,563,974  | 6,255                                   | 2.A FE                                                                    |
| 46653J-CD-1          | JPMIT 2020-5 B4 3.571% 12/25/50                              |         | ..09/23/2024  | ROBERT W. BAIRD            |                           | 725,287     | 814,357    | 1,858                                   | 1.C                                                                       |
| 49456B-AF-8          | KINDER MORGAN 4.300% 06/01/25                                |         | ..09/11/2024  | INTL FCSTONE FINANCIAL INC |                           | 2,488,150   | 2,500,000  | 30,160                                  | 2.B FE                                                                    |
| 501044-DV-0          | KROGER CO 5.000% 09/15/34                                    |         | ..09/12/2024  | CITADEL SECURITIES LLC     |                           | 689,181     | 682,000    | 1,516                                   | 2.B FE                                                                    |
| 52524P-AL-6          | LXS 2007-6 3A5 5.720% 05/25/37                               |         | ..09/01/2024  | Interest Capitalization    |                           | 0           | 0          | 0                                       | 1.A FM                                                                    |
| 52637H-AA-2          | LEO@CARTERSVILLE LLC 4.950% 04/01/62                         |         | ..09/30/2024  | STERN                      |                           | 9,800,000   | 9,800,000  | 0                                       | 1.B FE                                                                    |
| 55903V-BE-2          | MAGALLANES INC 5.141% 03/15/52                               |         | ..07/18/2024  | J P MORGAN SEC             |                           | 182,906     | 242,000    | 4,285                                   | 2.C FE                                                                    |
| 577081-AW-2          | MATTEL INC 5.450% 11/01/41                                   |         | ..09/27/2024  | GOLDMAN SACHS              |                           | 59,501      | 62,000     | 1,399                                   | 2.C FE                                                                    |
| 58769J-AV-9          | MERCEDES-BENZ FIN NA 5.590% 07/31/26                         |         | ..07/29/2024  | CITIGROUP GLOBAL MKTS      |                           | 6,000,000   | 6,000,000  | 0                                       | 1.F FE                                                                    |
| 59001A-BD-3          | MERITAGE CORPORATION 3.875% 04/15/29                         |         | ..07/31/2024  | Various                    |                           | 14,825,310  | 15,845,000 | 168,604                                 | 2.C FE                                                                    |
| 59565J-AA-9          | MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29                      |         | ..09/05/2024  | STIFEL NICHOLAS            |                           | 65,809      | 69,000     | 226                                     | 4.B FE                                                                    |
| 59980A-AE-7          | MCMLT 2017-2 B1 4.344% 07/25/59                              |         | ..08/20/2024  | CITIGROUP GLOBAL MKTS      |                           | 792,138     | 840,465    | 1,991                                   | 1.A                                                                       |
| 61690U-8D-5          | MORGAN STANLEY BANK NA 5.900% 07/14/28                       |         | ..07/17/2024  | MORGAN STANLEY FIXED INC   |                           | 15,000,000  | 15,000,000 | 0                                       | 1.D FE                                                                    |
| 63861C-AG-4          | NATIONSTAR MTG HLD INC 6.500% 08/01/29                       |         | ..09/16/2024  | J P MORGAN SEC             |                           | 243,372     | 240,000    | 1,993                                   | 4.A FE                                                                    |
| 65364U-AK-2          | NIAGARA MOHAWK POWER 3.508% 10/01/24                         |         | ..07/09/2024  | MORGAN STANLEY FIXED INC   |                           | 1,988,240   | 2,000,000  | 19,294                                  | 2.A FE                                                                    |
| 65473Q-AX-1          | NISOURCE FINANCE CORP 5.950% 06/15/41                        |         | ..07/19/2024  | FIRST HORIZON              |                           | 2,034,520   | 2,000,000  | 12,231                                  | 2.B FE                                                                    |
| 670861-AD-5          | Onslow Bay Finan2021J2 2021-J2 A4 2.500% 07/25/51            |         | ..07/01/2024  | J P MORGAN SEC             |                           | 38,444,075  | 44,771,555 | 12,437                                  | 1.A FE                                                                    |
| 67116W-BD-0          | Onslow Bay Finan2022J1 2022-J1 B1A 2.846% 02/25/52           |         | ..07/31/2024  | WELLS FARGO                |                           | 2,854,728   | 3,474,093  | 0                                       | 1.A                                                                       |
| 69073T-AU-7          | OWENS-BROCKWAY GLASS 7.250% 05/15/31                         |         | ..09/16/2024  | SUMRIDGE PARTNERS          |                           | 244,728     | 240,000    | 5,897                                   | 4.B FE                                                                    |
| 708696-BV-0          | PENNSYLVANIA ELECTRIC CO 6.150% 10/01/38                     |         | ..07/11/2024  | SEAPORT GROUP LLC          |                           | 4,646,876   | 4,415,000  | 76,177                                  | 2.A FE                                                                    |
| 713448-FZ-6          | PEPSICO INC 5.250% 07/17/54                                  |         | ..07/15/2024  | CITIGROUP GLOBAL MKTS      |                           | 9,974,500   | 10,000,000 | 0                                       | 1.E FE                                                                    |
| 71951Q-AB-8          | PHYSICIANS REALTY LP 3.950% 01/15/28                         |         | ..07/12/2024  | SMBC NIKKO                 |                           | 6,547,713   | 6,784,000  | 0                                       | 2.A FE                                                                    |
| 72650R-BF-8          | PLAINS ALL AMER PIPELINE 3.600% 11/01/24                     |         | ..09/12/2024  | BARCLAYS                   |                           | 2,805,236   | 2,813,000  | 37,132                                  | 2.B FE                                                                    |
| 74113S-AB-3          | Prestige Auto Re20242A s Trus 2024-2A A2 4.720% 02/15/28     |         | ..09/10/2024  | J P MORGAN SEC             |                           | 9,749,493   | 9,750,000  | 0                                       | 1.A FE                                                                    |
| 74389M-AC-2          | Provident Fundin2021INW2ge Tru 2021-INW2 1A3 2.500% 11/25/51 |         | ..07/16/2024  | J P MORGAN SEC             |                           | 9,365,818   | 10,880,601 | 12,090                                  | 1.A                                                                       |
| 760759-AU-4          | REPUBLIC SERVICES INC 2.500% 08/15/24                        |         | ..07/09/2024  | TD SECURITIES              |                           | 5,930,901   | 5,950,000  | 59,913                                  | 2.A FE                                                                    |
| 76132F-AB-3          | RETAIL OPPORTUNITY IN 4.000% 12/15/24                        |         | ..08/20/2024  | DAIWA SECURITIES AMERICA   |                           | 8,882,808   | 8,934,000  | 65,516                                  | 2.B FE                                                                    |
| 761713-BG-0          | REYNOLDS AMERICAN INC 4.450% 06/12/25                        |         | ..07/23/2024  | TD SECURITIES              |                           | 29,911,091  | 30,187,000 | 156,721                                 | 2.A FE                                                                    |
| 784033-AS-1          | SOF Equipment Tr20221A 2022-1A A3 2.920% 07/20/29            |         | ..09/24/2024  | WELLS FARGO                |                           | 2,010,808   | 2,029,358  | 823                                     | 1.A FE                                                                    |
| 78403D-AN-0          | SBA TOWER TRUST 2.836% 01/15/25                              |         | ..08/22/2024  | HILLTOP SECURITIES INC.    |                           | 2,006,509   | 2,030,000  | 3,087                                   | 1.F FE                                                                    |
| 78454L-AY-6          | SM ENERGY CO 7.000% 08/01/32                                 |         | ..09/16/2024  | BARCLAYS                   |                           | 292,109     | 287,000    | 2,902                                   | 3.C FE                                                                    |
| 80286P-AB-7          | Santander Drive 20235 eivabl 2023-5 A2 6.310% 07/15/27       |         | ..09/26/2024  | BNP SECURITIES             |                           | 18,671,791  | 18,610,000 | 39,143                                  | 1.A FE                                                                    |
| 81685V-AA-1          | SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32                     |         | ..09/17/2024  | Various                    |                           | 5,126,878   | 6,073,000  | 9,153                                   | 2.C FE                                                                    |
| 824348-BQ-8          | SHERWIN-WILLIAMS CO/THE 4.050% 08/08/24                      |         | ..07/18/2024  | BARCLAYS                   |                           | 1,223,726   | 1,225,000  | 22,188                                  | 2.B FE                                                                    |
| 830867-AA-5          | DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25      |         | ..09/11/2024  | GOLDMAN SACHS              |                           | 5,487,425   | 5,515,000  | 35,848                                  | 2.A FE                                                                    |
| 830867-AB-3          | DELTA AIR LINES/SKYMILES 4.750% 10/20/28                     |         | ..09/12/2024  | GOLDMAN SACHS              |                           | 1,013,283   | 1,018,000  | 6,929                                   | 2.A FE                                                                    |
| 854502-AM-3          | STANLEY BLACK & DECKER INC 4.000% 03/15/60                   |         | ..08/21/2024  | Cantor Fitzgerald Fixed    |                           | 222,000     | 240,000    | 4,187                                   | 2.C FE                                                                    |
| 86156*-AB-7          | STOLTHAVEN PRIVATE PLACEMENT 5.880% 07/17/31                 |         | ..07/05/2024  | PRIVATE PLACEMENT          |                           | 14,000,000  | 14,000,000 | 0                                       | 2.B PL                                                                    |
| 870836-AC-7          | SWISS BANK CORP NY 7.500% 07/15/25                           |         | ..07/30/2024  | UBS WARBURG                |                           | 23,377,200  | 23,000,000 | 76,667                                  | 2.A FE                                                                    |
| 87251F-AD-1          | TCW Direct Lending Secured B Note 10.533% 09/30/32           |         | ..07/29/2024  | PRIVATE PLACEMENT          |                           | 503,597     | 503,597    | 0                                       | 2.B FE                                                                    |
| 87252L-AE-5          | Tharaldson Hotel2023THL io Tru 2023-THL B 7.924% 12/10/34    |         | ..07/02/2024  | WELLS FARGO                |                           | 5,092,383   | 5,000,000  | 2,201                                   | 1.D FE                                                                    |
| 87303*-AA-9          | THL Credit 5.000% 12/03/24                                   |         | ..07/26/2024  | PRIVATE PLACEMENT          |                           | 145,749     | 145,749    | 0                                       | 1.E PL                                                                    |
| 88429P-AW-2          | 37 Capital CLO Ltd 7.001% 07/15/34                           |         | ..07/25/2024  | CITIGROUP GLOBAL MKTS      |                           | 8,400,000   | 8,400,000  | 26,118                                  | 1.C FE                                                                    |
| 89177J-AC-2          | TPMT 2019-2 M1 3.750% 12/25/58                               |         | ..09/09/2024  | WELLS FARGO                |                           | 344,906     | 385,000    | 361                                     | 1.A                                                                       |
| 89236T-ML-6          | TOYOTA 5.730% 08/07/26                                       |         | ..08/06/2024  | MIZUHO SECURITIES USA INC  |                           | 2,300,000   | 2,300,000  | 0                                       | 1.E FE                                                                    |
| 989812-AA-8          | TSC SPV FUNDING,20241A 2024-1A A2 6.291% 08/20/54            |         | ..08/15/2024  | BARCLAYS                   |                           | 2,070,000   | 2,070,000  | 0                                       | 2.B FE                                                                    |
| 91159H-HK-9          | US BANCORP 3.600% 09/11/24                                   |         | ..08/27/2024  | Various                    |                           | 14,925,954  | 14,942,000 | 243,482                                 | 1.G FE                                                                    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                                                                          | 2                                                            | 3       | 4             | 5                              | 6                         | 7             | 8             | 9                                       | 10                                                                        |
|----------------------------------------------------------------------------|--------------------------------------------------------------|---------|---------------|--------------------------------|---------------------------|---------------|---------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                       | Description                                                  | Foreign | Date Acquired | Name of Vendor                 | Number of Shares of Stock | Actual Cost   | Par Value     | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 91324P-FE-7                                                                | UNITEDHEALTH GROUP INC 5.460% 07/15/26                       |         | 07/23/2024    | WELLS FARGO                    |                           | 3,205,000     | 3,205,000     | 0                                       | 1.F FE                                                                    |
| 91889F-AC-5                                                                | VALARIS LTD 8.375% 04/30/30                                  |         | 09/16/2024    | JANE STREET EXECUTION SERVICES |                           | 243,876       | 235,000       | 7,490                                   | 4.A FE                                                                    |
| 91911A-AA-2                                                                | VALENCIA GROVE II LLC 5.450% 12/01/62                        |         | 09/30/2024    | STERN                          |                           | 2,750,000     | 2,750,000     | 0                                       | 1.B FE                                                                    |
| 92343V-GB-4                                                                | VERIZON COMMUNICATIONS 3.550% 03/22/51                       |         | 07/10/2024    | US BANCORP                     |                           | 2,205,240     | 3,000,000     | 32,246                                  | 2.A FE                                                                    |
| 928668-CJ-9                                                                | VOLKSWAGEN GROUP AMERICA 6.020% 08/14/26                     |         | 08/07/2024    | GOLDMAN SACHS                  |                           | 2,800,000     | 2,800,000     | 0                                       | 1.G FE                                                                    |
| 94989H-AW-0                                                                | Wells Fargo Comm2015NXStortgag 3.406% 05/15/48               |         | 07/10/2024    | WELLS FARGO                    |                           | 972,461       | 1,000,000     | 946                                     | 1.A                                                                       |
| 95000J-BA-5                                                                | Wells Fargo Comm2016LC25ortgag 2016-LC25 B 4.342% 12/15/59   |         | 07/17/2024    | BREAN CAPITAL LLC              |                           | 594,824       | 625,000       | 1,278                                   | 1.E                                                                       |
| 95002U-AP-6                                                                | WFCM 2020-C58 AS 2.398% 07/15/53                             |         | 07/16/2024    | BREAN CAPITAL LLC              |                           | 187,019       | 230,000       | 245                                     | 1.A                                                                       |
| 96042V-AF-6                                                                | Westlake Automob20222A ivable 4.850% 09/15/27                |         | 09/30/2024    | Various                        |                           | 5,663,394     | 5,676,000     | 10,214                                  | 1.C FE                                                                    |
| 96042X-AE-5                                                                | Westlake Automob20231A ivable 2023-1A B 5.410% 01/18/28      |         | 09/26/2024    | BNP SECURITIES                 |                           | 2,512,891     | 2,500,000     | 4,508                                   | 1.B FE                                                                    |
| 96043F-AG-8                                                                | Westlake Automob20211A ivable 2.330% 08/17/26                |         | 08/21/2024    | BARCLAYS                       |                           | 3,723,258     | 3,800,000     | 1,722                                   | 1.A FE                                                                    |
| 96043P-AL-5                                                                | Westlake Automob20223A ivable 2022-3A C 6.440% 12/15/27      |         | 09/30/2024    | WELLS FARGO                    |                           | 8,633,809     | 8,500,000     | 24,329                                  | 1.F FE                                                                    |
| 96337R-AB-8                                                                | WHISTLER PIPELINE LLC 5.700% 09/30/31                        |         | 07/24/2024    | J P MORGAN SEC                 |                           | 6,998,110     | 7,000,000     | 0                                       | 2.C FE                                                                    |
| AUDMEZ-V*-1                                                                | AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32                   |         | 08/16/2024    | PRIVATE PLACEMENT              |                           | 4,495,372     | 4,495,372     | 0                                       | 2.A PL                                                                    |
| PPGJE1-WY-4                                                                | Pocahontas Pkwy PRIVATE PLACEMENT 6.006% 07/31/29            |         | 08/19/2024    | ALLIANZ GLOBAL                 |                           | 45,000,000    | 45,000,000    | 0                                       | 2.B Z                                                                     |
| 009089-AA-1                                                                | AIR CANADA 2013-1A PTT 4.125% 05/15/25                       | A.      | 09/30/2024    | HILLTOP SECURITIES INC.        |                           | 3,034,342     | 6,118,000     | 47,584                                  | 2.B FE                                                                    |
| 06367U-EQ-6                                                                | BANK OF MONTREAL 5.710% 08/21/26                             | A.      | 08/20/2024    | MIZUHO SECURITIES USA INC      |                           | 14,900,000    | 14,900,000    | 0                                       | 1.C FE                                                                    |
| 06418G-AM-9                                                                | BANK OF NOVA SCOTIA 5.960% 09/08/28                          | A.      | 09/04/2024    | SCOTIA                         |                           | 37,000,000    | 37,000,000    | 0                                       | 1.D FE                                                                    |
| 67077M-AZ-1                                                                | NUTRIEN LTD COM 5.900% 11/07/24                              | A.      | 08/01/2024    | TD SECURITIES                  |                           | 5,215,816     | 5,215,000     | 72,648                                  | 2.B FE                                                                    |
| 000000-00-0                                                                | SUMITOMO MITSUI FINL GRP 5.424% 07/09/31                     | D.      | 07/02/2024    | SMBC NIKKO                     |                           | 20,000,000    | 20,000,000    | 0                                       | 1.G FE                                                                    |
| 00176A-AX-3                                                                | American Money M201211A t Corp 2012-11A A1R2 6.527% 04/30/31 | D.      | 07/31/2024    | BNP SECURITIES                 |                           | 8,822,769     | 8,818,360     | 3,198                                   | 1.A FE                                                                    |
| 00929J-AA-4                                                                | AIRCASLE / IRELAND DAC 5.750% 10/01/31                       | D.      | 07/15/2024    | J P MORGAN SEC                 |                           | 4,982,000     | 5,000,000     | 0                                       | 2.C FE                                                                    |
| 03768C-AN-9                                                                | Apidos CLO Ltd XXXA XXXA A1AR 6.359% 10/18/31                | D.      | 08/15/2024    | RBC/DAIN                       |                           | 29,650,000    | 29,650,000    | 231,102                                 | 1.A FE                                                                    |
| 05565E-CN-3                                                                | BMW US Capital LLC 5.760% 08/13/26                           | C.      | 08/07/2024    | BARCLAYS                       |                           | 6,500,000     | 6,500,000     | 0                                       | 1.F FE                                                                    |
| 06237M-AC-7                                                                | BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.750% 07/09/34   | D.      | 07/01/2024    | CITIGROUP GLOBAL MKTS          |                           | 13,854,540    | 14,000,000    | 0                                       | 1.G FE                                                                    |
| 06237M-AD-5                                                                | BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 6.250% 07/09/54   | D.      | 07/01/2024    | CITIGROUP GLOBAL MKTS          |                           | 13,898,640    | 14,000,000    | 0                                       | 1.G FE                                                                    |
| 09077L-AQ-5                                                                | Birch Grove CLO 20212A 2021-2A BR 7.059% 10/19/37            | D.      | 08/13/2024    | GOLDMAN SACHS                  |                           | 19,000,000    | 19,000,000    | 0                                       | 1.C FE                                                                    |
| 14317B-AS-3                                                                | Carlyle Global M20224A rategi 2022-4A BR 7.035% 07/25/36     | D.      | 07/12/2024    | GOLDMAN SACHS                  |                           | 20,000,000    | 20,000,000    | 0                                       | 1.C FE                                                                    |
| 17186H-AH-5                                                                | CIMPRESS NV 7.375% 09/15/32                                  | D.      | 09/12/2024    | GOLDMAN SACHS                  |                           | 271,000       | 271,000       | 0                                       | 4.B FE                                                                    |
| 22535W-AD-9                                                                | CREDIT AGRICOLE LONDON 3.250% 10/04/24                       | D.      | 09/10/2024    | CREDIT AGRICOLE PARIS          |                           | 13,980,540    | 14,000,000    | 198,431                                 | 1.G FE                                                                    |
| 26251V-AL-6                                                                | Dryden Senior Lo202294A 2022-94A BR 7.101% 10/15/37          | D.      | 08/26/2024    | BANK of AMERICA SEC            |                           | 26,000,000    | 26,000,000    | 0                                       | 1.C FE                                                                    |
| 278300-AS-7                                                                | Eaton Vance CDO 20201A 2020-1A ARR 6.691% 10/15/37           | D.      | 07/23/2024    | WELLS FARGO                    |                           | 20,000,000    | 20,000,000    | 0                                       | 1.A FE                                                                    |
| 315413-A8-3                                                                | Ferrocarril PP 5.749% 09/15/38                               | D.      | 09/15/2024    | Taxable Exchange               |                           | 23,105,000    | 23,105,000    | 3,529                                   | 2.C Z                                                                     |
| 34918Q-AU-6                                                                | Fort Washington 20191A -1 2019-1A XR2 6.332% 10/20/37        | D.      | 09/27/2024    | J P MORGAN SEC                 |                           | 7,000,000     | 7,000,000     | 0                                       | 1.A Z                                                                     |
| 39541E-AD-5                                                                | GREENSAIF PIPELINES B1DC 5.852% 02/23/36                     | D.      | 07/17/2024    | STANDARD CHARTERED BANK        |                           | 6,000,000     | 6,000,000     | 0                                       | 1.E FE                                                                    |
| 45262B-AA-1                                                                | IMPERIAL BRANDS FIN PLC 3.125% 07/26/24                      | D.      | 07/18/2024    | BARCLAYS                       |                           | 1,249,375     | 1,250,000     | 18,772                                  | 2.B FE                                                                    |
| 60700J-CU-7                                                                | MIZUHO MARKETS CAYMAN 5.810% 08/14/26                        | D.      | 08/14/2024    | MIZUHO SECURITIES USA INC      |                           | 11,700,000    | 11,700,000    | 0                                       | 1.F FE                                                                    |
| 60920L-AQ-7                                                                | MONDELEZ INTL HDINGS NE 0.750% 09/24/24                      | D.      | 09/11/2024    | US BANCORP                     |                           | 1,148,172     | 1,150,000     | 4,025                                   | 2.B FE                                                                    |
| 63906Y-AB-4                                                                | NATWEST MARKETS PLC 0.800% 08/12/24                          | D.      | 08/01/2024    | Various                        |                           | 12,514,610    | 12,535,000    | 46,781                                  | 1.E FE                                                                    |
| 67712M-AB-5                                                                | OHI GROUP SA 13.000% 07/22/29                                | D.      | 07/17/2024    | MORGAN STANLEY FIXED INC       |                           | 395,000       | 395,000       | 0                                       | 4.B FE                                                                    |
| 86562M-BM-1                                                                | SUMITOMO MITSUI FINL GRP 2.696% 07/16/24                     | D.      | 07/09/2024    | TD SECURITIES                  |                           | 6,225,886     | 6,223,000     | 81,168                                  | 1.G FE                                                                    |
| 86563V-BW-8                                                                | SUMITOMO MITSUI TR BK LT 5.940% 09/10/27                     | D.      | 09/03/2024    | GOLDMAN SACHS                  |                           | 10,000,000    | 10,000,000    | 0                                       | 1.E FE                                                                    |
| 88430T-AU-5                                                                | 37 Capital CLO L20211A 2021-1A CR 7.351% 10/15/34            | D.      | 08/30/2024    | MORGAN STANLEY FIXED INC       |                           | 3,450,000     | 3,450,000     | 0                                       | 1.F FE                                                                    |
| 902674-ZX-1                                                                | UBS AG LONDON 5.890% 09/11/25                                | D.      | 09/23/2024    | MIZUHO SECURITIES USA INC      |                           | 1,508,985     | 1,500,000     | 3,373                                   | 1.E FE                                                                    |
| 98313R-AH-9                                                                | WYNN MACAU LTD 5.625% 08/26/28                               | D.      | 09/17/2024    | UBS WARBURG                    |                           | 248,300       | 260,000       | 894                                     | 3.C FE                                                                    |
| N3149*-AD-3                                                                | EVOS PRIVATE PLACEMENT 6.000% 06/30/31                       | D.      | 07/12/2024    | PRIVATE PLACEMENT              |                           | 20,000,000    | 20,000,000    | 0                                       | 2.B Z                                                                     |
| PPG6KV-RT-4                                                                | Centinela PRIVATE PLACEMENT 7.620% 12/31/40                  | D.      | 09/12/2024    | ALLIANZ GLOBAL                 |                           | 1,351,312     | 1,351,312     | 0                                       | 2.C FE                                                                    |
| PPG1AJ-RL-5                                                                | Conexion Norte PRIVATE PLACEMENT 7.800% 12/17/33             | D.      | 08/07/2024    | ALLIANZ GLOBAL                 |                           | 25,000,000    | 25,000,000    | 0                                       | 2.C FE                                                                    |
| PPGLH2-ZL-9                                                                | CoGen Portfolio PRIVATE PLACEMENT 8.500% 08/16/34            | D.      | 08/19/2024    | ALLIANZ GLOBAL                 |                           | 25,000,000    | 25,000,000    | 0                                       | 2.C Z                                                                     |
| PPGJGF-JY-6                                                                | TIB DPR Fin Co PRIVATE PLACEMENT 7.818% 11/15/34             | D.      | 09/20/2024    | BANK of AMERICA SEC            |                           | 25,000,000    | 25,000,000    | 0                                       | 2.C Z                                                                     |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                                              |         |               |                                |                           | 1,440,472,737 | 1,556,348,674 | 4,624,967                               | XXX                                                                       |
| 21869M-AA-5                                                                | CORESTATES CAPTL III 5.950% 02/15/27                         |         | 08/29/2024    | STIFEL NICHOLAS                |                           | 4,900,000     | 5,000,000     | 12,395                                  | 2.B FE                                                                    |
| 29273R-BA-6                                                                | ENERGY TRANSFER PARTNERS 8.527% 11/01/66                     |         | 07/25/2024    | SUNTRUST                       |                           | 393,900       | 404,000       | 8,209                                   | 3.A FE                                                                    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                       | 2                                                                    | 3       | 4                | 5                           | 6                               | 7           | 8          | 9                                             | 10                                                                                                     |
|-------------------------|----------------------------------------------------------------------|---------|------------------|-----------------------------|---------------------------------|-------------|------------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification | Description                                                          | Foreign | Date<br>Acquired | Name of Vendor              | Number of<br>Shares of<br>Stock | Actual Cost | Par Value  | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 1309999999.             | Subtotal - Bonds - Hybrid Securities                                 |         |                  |                             |                                 | 5,293,900   | 5,404,000  | 20,604                                        | XXX                                                                                                    |
| 00130M-AK-0             | AHP HEALTH PARTNERS TL B 1L 08/24/28                                 |         | 09/18/2024       | Tax Free Exchange           |                                 | 574,231     | 576,214    | 0                                             | 4.B FE                                                                                                 |
| 3GPROD-UC-T             | 3G Productions Term Loan                                             |         | 09/30/2024       | EAGLE REALTY GRP CORP       |                                 | 9,680,000   | 9,680,000  | 0                                             | 5.B GI                                                                                                 |
| 024005-PC-T             | Universal Plant Services Term Loan 07/29/29                          |         | 07/29/2024       | EAGLE REALTY GRP CORP       |                                 | 15,000,000  | 15,000,000 | 0                                             | 5.B GI                                                                                                 |
| 024006-PC-T             | Best Choice Roofing Term Loan 08/07/29                               |         | 08/06/2024       | EAGLE REALTY GRP CORP       |                                 | 11,511,628  | 11,511,628 | 0                                             | 5.B GI                                                                                                 |
| 024006-PC-R             | Best Choice Roofing Revolver 08/07/29                                |         | 08/06/2024       | EAGLE REALTY GRP CORP       |                                 | 87,209      | 87,209     | 0                                             | 5.B GI                                                                                                 |
| 024006-PC-R             | Best Choice Roofing Revolver 08/07/29                                |         | 08/15/2024       | PRIVATE PLACEMENT           |                                 | 305,233     | 305,233    | 0                                             | 5.B GI                                                                                                 |
| 024007-PC-T             | Legacy Food Term Loan 08/01/30                                       |         | 08/09/2024       | EAGLE REALTY GRP CORP       |                                 | 9,285,714   | 9,285,714  | 0                                             | 5.B GI                                                                                                 |
| 24521W-AE-9             | DEL MONTE FOODS INC TL DD 1L 08/21/30                                |         | 08/16/2024       | JEFFERIES & CO              |                                 | 206,364     | 206,364    | 0                                             | 5.B FE                                                                                                 |
| 88412K-AC-6             | Third Coast Infrastructure TL B 1L 09/20/30                          |         | 09/20/2024       | BANK of AMERICA SEC         |                                 | 990,000     | 1,000,000  | 0                                             | 3.C FE                                                                                                 |
| 0LX229-60-4             | LORCA CO-BORROWER LLC TL B 1L 04/17/31                               |         | 07/01/2024       | BANK of AMERICA SEC         |                                 | 199,000     | 199,500    | 0                                             | 3.C FE                                                                                                 |
| 0LX237-66-9             | Neon Maple US Debt Mergersub I TL B1 1L 07/18/31                     |         | 07/19/2024       | BMO CAPITAL MARKETS CORP    |                                 | 1,596,000   | 1,600,000  | 0                                             | 4.A FE                                                                                                 |
| 02351X-AB-4             | AMAZON HOLDCO INC TL 1L 07/30/31                                     |         | 07/30/2024       | JPM FUNDS RECAP             |                                 | 704,335     | 706,101    | 0                                             | 3.C FE                                                                                                 |
| 26872N-AD-1             | EMPLD BOR / EMLPD CO-ISS TL B 1L 08/04/31                            |         | 07/01/2024       | RBC/DAIN                    |                                 | 199,252     | 200,000    | 0                                             | 3.C FE                                                                                                 |
| 45784Q-AE-9             | INSULET CORP TL B 1L 08/04/31                                        |         | 07/31/2024       | MORGAN STANLEY HI-VLD       |                                 | 199,500     | 200,000    | 0                                             | 3.C FE                                                                                                 |
| 01862L-BA-5             | ALLIANCE LAUNDRY SYSTEMS TL B 1L 08/11/31                            |         | 08/09/2024       | CITIBANK                    |                                 | 1,592,000   | 1,600,000  | 0                                             | 4.B FE                                                                                                 |
| 59565T-AM-1             | MIDCONTINENT COMM & FIN TL B 1L 08/18/31                             |         | 08/13/2024       | SUNTRUST                    |                                 | 1,584,000   | 1,600,000  | 0                                             | 3.B FE                                                                                                 |
| 45115D-AB-4             | ICON PARENT INC TL B 1L 09/11/31                                     |         | 09/12/2024       | Morgan Stanley              |                                 | 398,000     | 400,000    | 0                                             | 4.C FE                                                                                                 |
| 0LX245-15-5             | NVENT THERMAL LLC TL B 1L 09/12/31                                   |         | 09/12/2024       | RBC/DAIN                    |                                 | 597,000     | 600,000    | 0                                             | 4.B FE                                                                                                 |
| 78350U-AJ-4             | RYAN SPECIALTY TL B 1L 09/15/31                                      |         | 09/10/2024       | JPM FUNDS RECAP             |                                 | 199,500     | 200,000    | 0                                             | 3.C FE                                                                                                 |
| 63679Y-AK-8             | FRONERI US INC TL B 1L 09/18/31                                      |         | 09/17/2024       | GOLDMAN SACHS               |                                 | 997,500     | 1,000,000  | 0                                             | 3.C FE                                                                                                 |
| 0LX246-21-3             | MADISON SAFETY & FLOW TL B 1L 09/19/31                               |         | 09/19/2024       | WELLS FARGO BK              |                                 | 249,375     | 250,000    | 0                                             | 4.B FE                                                                                                 |
| 78477M-AG-6             | FIRST ADVANTAGE HOLDINGS TL B 1L 09/20/31                            |         | 09/19/2024       | BANK of AMERICA SEC         |                                 | 1,592,000   | 1,600,000  | 0                                             | 4.A FE                                                                                                 |
| 00036F-AB-0             | A-AP BUYER INC TL B 1L 09/09/31                                      |         | 08/01/2024       | JPM FUNDS RECAP             |                                 | 399,000     | 400,000    | 0                                             | 4.A FE                                                                                                 |
| 00169Q-AG-4             | GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28                       |         | 07/01/2024       | Interest Capitalization     |                                 | 2,130       | 2,130      | 0                                             | 4.C FE                                                                                                 |
| 00507J-AE-6             | ACTION ENVIRONMENTAL GRO TL B-DD 1L 10/05/30                         |         | 08/15/2024       | PRIVATE PLACEMENT           |                                 | 117,391     | 117,391    | 0                                             | 4.B FE                                                                                                 |
| 00507J-AF-3             | ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30                            |         | 07/01/2024       | JPM FUNDS RECAP             |                                 | 90,000      | 90,000     | 0                                             | 4.B FE                                                                                                 |
| 00507J-AF-3             | ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30                            |         | 08/15/2024       | Tax Free Exchange           |                                 | 117,391     | 117,391    | 0                                             | 4.B FE                                                                                                 |
| 02072U-AC-6             | ALPHA GENERATION LLC TL B 1L 09/30/31                                |         | 09/19/2024       | CITIBANK                    |                                 | 399,000     | 400,000    | 0                                             | 3.B FE                                                                                                 |
| 02526*-AC-5             | American Combustion Industries Deferred Draw Short Term (A) 08/31/28 |         | 07/12/2024       | PRIVATE PLACEMENT           |                                 | 4,597,351   | 4,597,351  | 0                                             | 5.B GI                                                                                                 |
| 03834X-AP-8             | APRO LLC TL B 1L 06/27/31                                            |         | 07/01/2024       | GOLDMAN SACHS               |                                 | 2,665,281   | 2,666,667  | 0                                             | 4.B FE                                                                                                 |
| 04888*-AB-5             | Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26                |         | 09/30/2024       | PRIVATE PLACEMENT           |                                 | 164,328     | 164,328    | 0                                             | 4.C                                                                                                    |
| 05641*-AC-8             | BP Loebro Holdings Revolver 02/01/29                                 |         | 09/16/2024       | PRIVATE PLACEMENT           |                                 | 366,972     | 366,972    | 0                                             | 2.C FE                                                                                                 |
| 07014Q-AN-1             | Great Outdoors TL B2 1L 03/06/28                                     |         | 08/06/2024       | JPM FUNDS RECAP             |                                 | 998,750     | 1,000,000  | 0                                             | 4.A FE                                                                                                 |
| 11823L-AN-5             | BUCKEYE PARTNERS LP TL B2 1L 11/22/30                                |         | 08/13/2024       | SUNTRUST                    |                                 | 919,548     | 919,334    | 0                                             | 3.A FE                                                                                                 |
| 12568Y-AB-0             | CHARLOTTE BUYER INC REV 1L 08/11/27                                  |         | 07/01/2024       | GOLDMAN SACHS INTERNATIONAL |                                 | 2,530,101   | 2,888,889  | 0                                             | 4.B FE                                                                                                 |
| 12568Y-AB-0             | CHARLOTTE BUYER INC REV 1L 08/11/27                                  |         | 09/25/2024       | PRIVATE PLACEMENT           |                                 | 13,139,656  | 13,679,012 | 0                                             | 4.B FE                                                                                                 |
| 12568Y-AG-9             | CHARLOTTE BUYER INC TL B 1L 02/11/28                                 |         | 07/08/2024       | Tax Free Exchange           |                                 | 1,330,906   | 1,379,000  | 0                                             | 4.B FE                                                                                                 |
| 12673C-AB-0             | CPPIB OVM MEMBER US LLC TL B 1L 08/07/31                             |         | 08/07/2024       | BARCLAYS                    |                                 | 397,000     | 400,000    | 0                                             | 4.A FE                                                                                                 |
| 12768E-AH-9             | CAESARS ENTERTAIN INC TL B1 1L 02/06/31                              |         | 08/05/2024       | JPM FUNDS RECAP             |                                 | 397,732     | 400,000    | 0                                             | 3.C FE                                                                                                 |
| 17110E-AB-6             | CHROMALLOY CORP TL B 1L 03/27/31                                     |         | 08/23/2024       | BMO CAPITAL MARKETS CORP    |                                 | 653,544     | 666,667    | 0                                             | 4.B FE                                                                                                 |
| 20602R-AC-4             | CONCENTRA HEALTH SERVICE TL B 1L 07/25/31                            |         | 07/01/2024       | JPM FUNDS RECAP             |                                 | 149,813     | 150,000    | 0                                             | 3.B FE                                                                                                 |
| 22526W-AS-7             | CREATIVE ARTISTS AGENCY LLC TL B1 1L 09/12/31                        |         | 09/12/2024       | BANK of AMERICA SEC         |                                 | 3,731       | 3,731      | 0                                             | 4.B FE                                                                                                 |
| 22860E-AJ-1             | CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31                            |         | 07/31/2024       | Tax Free Exchange           |                                 | 1,986,157   | 2,000,000  | 0                                             | 4.A FE                                                                                                 |
| 23285*-AC-2             | Decks & Docks Lumber Co Inc Revolver 10/04/28                        |         | 09/25/2024       | PRIVATE PLACEMENT           |                                 | 394,737     | 394,737    | 0                                             | 5.B GI                                                                                                 |
| 24521W-AB-5             | DEL MONTE CORP TL 1L 08/02/28                                        |         | 08/16/2024       | JEFFERIES & CO              |                                 | 1,444,544   | 1,510,581  | 0                                             | 5.B FE                                                                                                 |
| 24521W-AB-5             | DEL MONTE CORP TL 1L 08/02/28                                        |         | 09/03/2024       | Tax Free Exchange           |                                 | 206,364     | 206,364    | 0                                             | 5.B FE                                                                                                 |
| 24521W-AC-3             | DEL MONTE CORP TL 1L 08/02/28                                        |         | 08/14/2024       | Taxable Exchange            |                                 | 369,722     | 494,062    | 0                                             | 5.C FE                                                                                                 |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                                                      | 2                                                                     | 3       | 4                     | 5                                    | 6                         | 7                    | 8                    | 9                                       | 10                                                                        |
|--------------------------------------------------------|-----------------------------------------------------------------------|---------|-----------------------|--------------------------------------|---------------------------|----------------------|----------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                   | Description                                                           | Foreign | Date Acquired         | Name of Vendor                       | Number of Shares of Stock | Actual Cost          | Par Value            | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 24521W-AD-1 .....                                      | DEL MONTE CORP PIK-TERM 1L 08/02/28 .....                             | .....   | .....09/16/2024 ..... | Interest Capitalization .....        | .....                     | .....1,544 .....     | .....1,544 .....     | .....0 .....                            | 6. FE .....                                                               |
| 24521W-AD-1 .....                                      | DEL MONTE CORP PIK-TERM 1L 08/02/28 .....                             | .....   | .....08/14/2024 ..... | Taxable Exchange .....               | .....                     | .....840,430 .....   | .....1,123,074 ..... | .....0 .....                            | 6. FE .....                                                               |
| 26143F-AB-5 .....                                      | NCR Voyix Dragon Buyer TL 1L 09/24/31 .....                           | .....   | .....09/24/2024 ..... | UBS WARBURG .....                    | .....                     | .....597,000 .....   | .....600,000 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 27922J-AC-0 .....                                      | Ecovyst Catalyst Tech TL B 1L 06/14/31 .....                          | .....   | .....08/06/2024 ..... | UBS WARBURG .....                    | .....                     | .....997,443 .....   | .....1,000,000 ..... | .....0 .....                            | 4.A FE .....                                                              |
| 27943U-AL-0 .....                                      | EDELMAN FINANCIAL CENTER TL B 1L 04/07/28 .....                       | .....   | .....08/06/2024 ..... | NOMURA SECURITIES INTERNATIONA ..... | .....                     | .....997,500 .....   | .....1,000,000 ..... | .....0 .....                            | 4.B FE .....                                                              |
| 29452B-AA-8 .....                                      | Equine Network Term Loan 05/22/28 .....                               | .....   | .....09/16/2024 ..... | EAGLE REALTY GRP CORP .....          | .....                     | .....2,139,790 ..... | .....2,139,790 ..... | .....0 .....                            | 4.C .....                                                                 |
| 34641N-AC-7 .....                                      | HERITAGE POWER LLC TL 12/11/30 .....                                  | .....   | .....09/17/2024 ..... | BANK of AMERICA SEC .....            | .....                     | .....695,568 .....   | .....695,568 .....   | .....0 .....                            | 5.A FE .....                                                              |
| 36154H-AB-6 .....                                      | GBT US III LLC TL B 1L 07/28/31 .....                                 | .....   | .....07/18/2024 ..... | MORGAN STANLEY HI-YLD .....          | .....                     | .....199,500 .....   | .....200,000 .....   | .....0 .....                            | 4.A FE .....                                                              |
| 38469E-AE-3 .....                                      | GRAHAM PACKAGING/GPC CAP TL B 1L 08/06/27 .....                       | .....   | .....07/31/2024 ..... | Tax Free Exchange .....              | .....                     | .....942,441 .....   | .....942,441 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 39843G-AK-9 .....                                      | GRIFFON CORP TL B1 1L 01/24/29 .....                                  | .....   | .....07/01/2024 ..... | Tax Free Exchange .....              | .....                     | .....229,159 .....   | .....229,500 .....   | .....0 .....                            | 3.B FE .....                                                              |
| 44332E-AY-2 .....                                      | HUB INTERNATIONAL LTD TL B 1L 06/20/30 .....                          | .....   | .....08/21/2024 ..... | SUNTRUST .....                       | .....                     | .....1,001,250 ..... | .....1,000,000 ..... | .....0 .....                            | 4.B FE .....                                                              |
| 45248B-A0-1 .....                                      | IBML Revolver Loan 06/30/28 .....                                     | .....   | .....09/06/2024 ..... | PRIVATE PLACEMENT .....              | .....                     | .....213,333 .....   | .....213,333 .....   | .....0 .....                            | 5.A .....                                                                 |
| 45258F-AD-2 .....                                      | INGRAM MICRO INC TL B 1L 09/17/31 .....                               | .....   | .....09/20/2024 ..... | Tax Free Exchange .....              | .....                     | .....764,034 .....   | .....771,209 .....   | .....0 .....                            | 4.A FE .....                                                              |
| 45674P-AN-4 .....                                      | INDY US HOLDCO LLC TL B 1L 03/06/28 .....                             | .....   | .....07/01/2024 ..... | JPM FUNDS RECAP .....                | .....                     | .....1,496,250 ..... | .....1,500,000 ..... | .....0 .....                            | 4.B FE .....                                                              |
| 46284N-AV-1 .....                                      | IRON MOUNTAIN INC TL B 1L 01/31/31 .....                              | .....   | .....07/02/2024 ..... | Tax Free Exchange .....              | .....                     | .....1,867,743 ..... | .....1,875,000 ..... | .....0 .....                            | 3.C FE .....                                                              |
| 48236#-AA-9 .....                                      | K&R Operating, LLC Term Loan 07/23/28 .....                           | .....   | .....09/03/2024 ..... | Interest Capitalization .....        | .....                     | .....153,465 .....   | .....153,465 .....   | .....0 .....                            | 5.B GI .....                                                              |
| 55314N-AX-2 .....                                      | MKS INSTRUMENTS INC TL B 1L 08/17/29 .....                            | .....   | .....07/23/2024 ..... | Tax Free Exchange .....              | .....                     | .....768,861 .....   | .....778,749 .....   | .....0 .....                            | 3.A FE .....                                                              |
| 63939W-AL-7 .....                                      | Waystar TL B 1L 12/31/29 .....                                        | .....   | .....07/01/2024 ..... | Tax Free Exchange .....              | .....                     | .....1,025,859 ..... | .....1,026,852 ..... | .....0 .....                            | 4.A FE .....                                                              |
| 67115H-AG-8 .....                                      | CEG Borrower LLC TL B 1L 06/25/31 .....                               | .....   | .....07/01/2024 ..... | JPM FUNDS RECAP .....                | .....                     | .....997,500 .....   | .....1,000,000 ..... | .....0 .....                            | 4.B FE .....                                                              |
| 71911K-AD-6 .....                                      | PAREXEL TL B 1L 11/15/28 .....                                        | .....   | .....07/19/2024 ..... | GOLDMAN SACHS .....                  | .....                     | .....240,344 .....   | .....240,344 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 71911K-AD-6 .....                                      | PAREXEL TL B 1L 11/15/28 .....                                        | .....   | .....07/25/2024 ..... | Tax Free Exchange .....              | .....                     | .....496,474 .....   | .....497,455 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 77381H-AB-5 .....                                      | ROCKPOINT GAS STORAGE PA TL 1L 09/15/31 .....                         | .....   | .....09/13/2024 ..... | WELLS FARGO BK .....                 | .....                     | .....990,000 .....   | .....1,000,000 ..... | .....0 .....                            | 4.A FE .....                                                              |
| 77669L-AG-8 .....                                      | ROPER INDUSTRIES INC TL 1L 11/23/29 .....                             | .....   | .....08/05/2024 ..... | MORGAN STANLEY HI-YLD .....          | .....                     | .....995,548 .....   | .....1,000,000 ..... | .....0 .....                            | 4.B FE .....                                                              |
| 78524H-AC-9 .....                                      | S&S HOLDINGS LLC TL B 1L 10/31/31 .....                               | .....   | .....09/20/2024 ..... | UBS WARBURG .....                    | .....                     | .....788,000 .....   | .....800,000 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 80875A-AW-1 .....                                      | LIGHT & WONDER INTL INC TL B 1L 04/16/29 .....                        | .....   | .....07/17/2024 ..... | Tax Free Exchange .....              | .....                     | .....676,079 .....   | .....679,916 .....   | .....0 .....                            | 3.A FE .....                                                              |
| 81527C-AP-2 .....                                      | SEDGWICK CMS INC TL B 1L 02/24/28 .....                               | .....   | .....07/01/2024 ..... | BANK of AMERICA SEC .....            | .....                     | .....665,000 .....   | .....666,667 .....   | .....0 .....                            | 4.B FE .....                                                              |
| 82568T-AG-3 .....                                      | SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27 .....                     | .....   | .....07/01/2024 ..... | Interest Capitalization .....        | .....                     | .....8,362 .....     | .....8,362 .....     | .....0 .....                            | 5.B FE .....                                                              |
| 83607J-AE-1 .....                                      | SOUND INPATIENT PHYSICIA PIK-TERM B 1L 04/16/29 .....                 | .....   | .....07/01/2024 ..... | Interest Capitalization .....        | .....                     | .....2,152 .....     | .....2,152 .....     | .....0 .....                            | 6. FE .....                                                               |
| 83607J-AE-1 .....                                      | SOUND INPATIENT PHYSICIA PIK-TERM B 1L 04/16/29 .....                 | .....   | .....07/01/2024 ..... | Taxable Exchange .....               | .....                     | .....1,197,501 ..... | .....1,844,438 ..... | .....0 .....                            | 6. FE .....                                                               |
| 86739#-AE-3 .....                                      | Sunland Asphalt & Construction Deferred Draw Term Loan 06/16/28 ..... | .....   | .....07/03/2024 ..... | PRIVATE PLACEMENT .....              | .....                     | .....1,982,422 ..... | .....1,982,422 ..... | .....0 .....                            | 5.B GI .....                                                              |
| 88516D-AH-6 .....                                      | THOR INDUSTRIES INC TL B 1L 11/15/30 .....                            | .....   | .....07/01/2024 ..... | Tax Free Exchange .....              | .....                     | .....386,647 .....   | .....388,889 .....   | .....0 .....                            | 3.B FE .....                                                              |
| 89364M-CA-0 .....                                      | TRANSDIGM INC TL J 1L 02/28/31 .....                                  | .....   | .....07/01/2024 ..... | Tax Free Exchange .....              | .....                     | .....1,199,339 ..... | .....1,199,339 ..... | .....0 .....                            | 3.C FE .....                                                              |
| 91889C-AF-5 .....                                      | VALCOUR PACKAGING LLC TL A-1 1L 10/10/29 .....                        | .....   | .....07/01/2024 ..... | JEFFERIES & CO .....                 | .....                     | .....902,222 .....   | .....920,635 .....   | .....0 .....                            | 4.C FE .....                                                              |
| 92550H-AE-3 .....                                      | VESTIS CORP TL B 1L 02/24/31 .....                                    | .....   | .....07/01/2024 ..... | WELLS FARGO BK .....                 | .....                     | .....1,481,191 ..... | .....1,496,250 ..... | .....0 .....                            | 3.C FE .....                                                              |
| 92929C-BA-5 .....                                      | WMG ACQUISITION CORP TL B 1L 01/24/31 .....                           | .....   | .....09/17/2024 ..... | Tax Free Exchange .....              | .....                     | .....1,000,297 ..... | .....1,000,000 ..... | .....0 .....                            | 2.C FE .....                                                              |
| 92943E-AE-6 .....                                      | Worldpay TL B 1L 03/31/31 .....                                       | .....   | .....08/01/2024 ..... | Tax Free Exchange .....              | .....                     | .....1,588,528 ..... | .....1,600,000 ..... | .....0 .....                            | 3.B FE .....                                                              |
| 98415L-AY-2 .....                                      | XEROX CORP TL B 1L 11/19/29 .....                                     | .....   | .....08/01/2024 ..... | JEFFERIES & CO .....                 | .....                     | .....2,000,000 ..... | .....2,000,000 ..... | .....0 .....                            | 3.A FE .....                                                              |
| G1738K-AB-1 .....                                      | BUZZ MERGER SUB TL B 1L 01/29/27 .....                                | .....   | .....08/08/2024 ..... | CITIBANK .....                       | .....                     | .....995,000 .....   | .....1,000,000 ..... | .....0 .....                            | 4.B FE .....                                                              |
| C4000K-AF-1 .....                                      | GARDA WORLD SECURITY TL B 1L 02/01/29 .....                           | A.....  | .....08/06/2024 ..... | Tax Free Exchange .....              | .....                     | .....1,025,367 ..... | .....1,025,367 ..... | .....0 .....                            | 4.B FE .....                                                              |
| C8000C-AM-5 .....                                      | CLARIOS GLOBAL LP TL B 1L 05/06/30 .....                              | .....   | .....07/16/2024 ..... | Tax Free Exchange .....              | .....                     | .....992,952 .....   | .....997,500 .....   | .....0 .....                            | 3.C FE .....                                                              |
| 02124X-AE-4 .....                                      | ZEGONA FINANCE PLC TL B 1L 07/17/29 .....                             | C.....  | .....07/10/2024 ..... | DEUTSCHE BANK .....                  | .....                     | .....1,980,000 ..... | .....2,000,000 ..... | .....0 .....                            | 5.B Z .....                                                               |
| G8057J-AC-0 .....                                      | AERCAP TL B 1L 11/06/28 .....                                         | D.....  | .....07/01/2024 ..... | Tax Free Exchange .....              | .....                     | .....3,993,738 ..... | .....4,000,000 ..... | .....0 .....                            | 1.G FE .....                                                              |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans |                                                                       |         |                       |                                      |                           | 133,104,823          | 135,422,831          | 0                                       | XXX                                                                       |
| 2509999997. Total - Bonds - Part 3                     |                                                                       |         |                       |                                      |                           | 1,635,235,146        | 1,751,813,475        | 5,240,807                               | XXX                                                                       |
| 2509999998. Total - Bonds - Part 5                     |                                                                       |         |                       |                                      |                           | XXX                  | XXX                  | XXX                                     | XXX                                                                       |
| 2509999999. Total - Bonds                              |                                                                       |         |                       |                                      |                           | 1,635,235,146        | 1,751,813,475        | 5,240,807                               | XXX                                                                       |
| 4509999997. Total - Preferred Stocks - Part 3          |                                                                       |         |                       |                                      |                           | 0                    | XXX                  | 0                                       | XXX                                                                       |
| 4509999998. Total - Preferred Stocks - Part 5          |                                                                       |         |                       |                                      |                           | XXX                  | XXX                  | XXX                                     | XXX                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

| 1                                                                                                  | 2                             | 3       | 4                | 5                            | 6                               | 7           | 8         | 9                                             | 10                                                                                                     |
|----------------------------------------------------------------------------------------------------|-------------------------------|---------|------------------|------------------------------|---------------------------------|-------------|-----------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification                                                                            | Description                   | Foreign | Date<br>Acquired | Name of Vendor               | Number of<br>Shares of<br>Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 4509999999. Total - Preferred Stocks                                                               |                               |         |                  |                              |                                 | 0           | XXX       | 0                                             | XXX                                                                                                    |
| 009066-10-1                                                                                        | AIRBNB INC-CLASS A COMMON     |         | ..07/11/2024     | Various                      | 8,000,000                       | 1,207,025   |           | 0                                             |                                                                                                        |
| 009158-10-6                                                                                        | APD                           |         | ..08/23/2024     | Various                      | 2,801,000                       | 736,597     |           | 0                                             |                                                                                                        |
| 015271-10-9                                                                                        | ALEXANDRIA REAL ESTATE REIT   |         | ..07/09/2024     | Various                      | 4,198,000                       | 485,537     |           | 0                                             |                                                                                                        |
| 02079K-10-7                                                                                        | ALPHABET CLASS C              |         | ..07/24/2024     | S. G. COWEN SECURITIES CORP. | 2,900,000                       | 508,251     |           | 0                                             |                                                                                                        |
| 023135-10-6                                                                                        | AMAZON.COM INC                |         | ..08/01/2024     | Various                      | 16,865,000                      | 3,202,869   |           | 0                                             |                                                                                                        |
| 03027X-10-0                                                                                        | AMERICAN TOWER CORP REIT      |         | ..08/23/2024     | UBS WARBURG                  | 1,304,000                       | 293,781     |           | 0                                             |                                                                                                        |
| 037833-10-0                                                                                        | APPLE INC                     |         | ..08/05/2024     | Various                      | 10,900,000                      | 2,418,246   |           | 0                                             |                                                                                                        |
| 075887-10-9                                                                                        | BECTON DICKINSON              |         | ..08/07/2024     | Various                      | 4,342,000                       | 1,020,441   |           | 0                                             |                                                                                                        |
| 11135F-10-1                                                                                        | BROADCOM INC                  |         | ..07/18/2024     | Various                      | 1,500,000                       | 236,404     |           | 0                                             |                                                                                                        |
| 11135F-10-1                                                                                        | BROADCOM INC                  |         | ..07/15/2024     | Stock Split                  | 49,194,000                      | 0           |           | 0                                             |                                                                                                        |
| 126650-10-0                                                                                        | CVS CORP                      |         | ..09/27/2024     | Various                      | 14,083,000                      | 825,505     |           | 0                                             |                                                                                                        |
| 166764-10-0                                                                                        | CHEVRON CORPORATION           |         | ..09/27/2024     | Various                      | 28,549,000                      | 4,055,435   |           | 0                                             |                                                                                                        |
| 172908-10-5                                                                                        | CINTAS CORP                   |         | ..09/12/2024     | Stock Split                  | 1,490,736,000                   | 0           |           | 0                                             |                                                                                                        |
| 21036P-10-8                                                                                        | CONSTELLATION BRANDS COMMON   |         | ..07/09/2024     | Various                      | 1,185,000                       | 302,952     |           | 0                                             |                                                                                                        |
| 254687-10-6                                                                                        | DISNEY                        |         | ..07/29/2024     | J.P. Morgan CSA              | 7,072,000                       | 649,623     |           | 0                                             |                                                                                                        |
| 30303M-10-2                                                                                        | Meta Platforms, Inc           |         | ..09/09/2024     | Various                      | 7,469,000                       | 3,658,275   |           | 0                                             |                                                                                                        |
| 375558-10-3                                                                                        | GILEAD SCIENCES INC           |         | ..09/27/2024     | UBS WARBURG                  | 3,445,000                       | 290,132     |           | 0                                             |                                                                                                        |
| 49456B-10-1                                                                                        | KINDER MORGAN                 |         | ..08/23/2024     | UBS WARBURG                  | 46,652,000                      | 995,680     |           | 0                                             |                                                                                                        |
| 517834-10-7                                                                                        | LAS VEGAS SANDS CORP COMMON   |         | ..07/09/2024     | Various                      | 11,616,000                      | 482,482     |           | 0                                             |                                                                                                        |
| 539830-10-9                                                                                        | LOCKHEED MARTIN               |         | ..08/23/2024     | UBS WARBURG                  | 545,000                         | 302,419     |           | 0                                             |                                                                                                        |
| 573874-10-4                                                                                        | MARVELL TECHNOLOGY INC COMMON |         | ..07/18/2024     | Various                      | 10,700,000                      | 755,127     |           | 0                                             |                                                                                                        |
| 58933Y-10-5                                                                                        | MERCK & CO INC                |         | ..09/27/2024     | EVERCORISI                   | 3,552,000                       | 403,549     |           | 0                                             |                                                                                                        |
| 584918-10-4                                                                                        | MICROSOFT CORP                |         | ..08/07/2024     | Various                      | 6,688,000                       | 2,919,543   |           | 0                                             |                                                                                                        |
| 595017-10-4                                                                                        | MICROCHIP TECHNOLOGY INC      |         | ..07/16/2024     | J.P. Morgan CSA              | 6,927,000                       | 654,376     |           | 0                                             |                                                                                                        |
| 595112-10-3                                                                                        | MICRON TECHNOLOGY INC         |         | ..09/27/2024     | EVERCORISI                   | 22,728,000                      | 2,463,270   |           | 0                                             |                                                                                                        |
| 65339F-10-1                                                                                        | NEXTERA ENERGY INC            |         | ..08/23/2024     | UBS WARBURG                  | 4,222,000                       | 336,002     |           | 0                                             |                                                                                                        |
| 67066G-10-4                                                                                        | NVIDIA CORP                   |         | ..08/01/2024     | Various                      | 23,400,000                      | 2,823,101   |           | 0                                             |                                                                                                        |
| 713448-10-8                                                                                        | PEPSICO INC                   |         | ..08/07/2024     | UBS WARBURG                  | 2,365,000                       | 409,690     |           | 0                                             |                                                                                                        |
| 79466L-30-2                                                                                        | SALESFORCE.COM INC            |         | ..07/29/2024     | J.P. Morgan CSA              | 889,000                         | 231,544     |           | 0                                             |                                                                                                        |
| 808513-10-5                                                                                        | SCHWAB CORP                   |         | ..09/09/2024     | Various                      | 16,540,000                      | 1,051,978   |           | 0                                             |                                                                                                        |
| 854502-10-1                                                                                        | STANLEY BLACK & DECKER INC    |         | ..07/09/2024     | Various                      | 9,400,000                       | 764,859     |           | 0                                             |                                                                                                        |
| 855244-10-9                                                                                        | STARBUCKS CORP                |         | ..08/07/2024     | UBS WARBURG                  | 6,020,000                       | 454,937     |           | 0                                             |                                                                                                        |
| 871829-10-7                                                                                        | SYSCO CORP                    |         | ..07/09/2024     | Various                      | 4,628,000                       | 321,491     |           | 0                                             |                                                                                                        |
| 88579Y-10-1                                                                                        | 3M CO                         |         | ..09/27/2024     | Various                      | 4,831,000                       | 567,392     |           | 0                                             |                                                                                                        |
| 902973-30-4                                                                                        | U S BANCORP                   |         | ..09/27/2024     | J.P. Morgan CSA              | 4,990,000                       | 228,577     |           | 0                                             |                                                                                                        |
| 907818-10-8                                                                                        | UNION PACIFIC CORP            |         | ..08/23/2024     | Various                      | 4,020,000                       | 980,271     |           | 0                                             |                                                                                                        |
| 65960L-10-3                                                                                        | MDT                           |         | ..08/23/2024     | UBS WARBURG                  | 4,853,000                       | 427,832     |           | 0                                             |                                                                                                        |
| G1151C-10-1                                                                                        | ACCENTURE PLC-CL A            | D       | ..09/27/2024     | UBS WARBURG                  | 859,000                         | 303,443     |           | 0                                             |                                                                                                        |
| G6683N-10-3                                                                                        | NU HOLDINGS                   | D       | ..09/04/2024     | PRIVATE EQUITY DIST          | 59,265,000                      | 849,860     |           | 0                                             |                                                                                                        |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                               |         |                  |                              |                                 | 38,618,506  | XXX       | 0                                             | XXX                                                                                                    |
| 31337#-10-5                                                                                        | FHLB CINCINNATI               |         | ..09/26/2024     | PRIVATE PLACEMENT            | 75,361,000                      |             |           | 0                                             |                                                                                                        |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other           |                               |         |                  |                              |                                 | 7,536,100   | XXX       | 0                                             | XXX                                                                                                    |
| 89154W-77-5                                                                                        | TOUCHSTONE HIGH YIELD-INST    |         | ..09/27/2024     | DIVIDEND REINVESTMENT        | 228,984,623                     | 1,756,216   |           | 0                                             |                                                                                                        |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded         |                               |         |                  |                              |                                 | 1,756,216   | XXX       | 0                                             | XXX                                                                                                    |
| 34918#-10-6                                                                                        | W&S Brokerage Services, Inc.  |         | ..09/25/2024     | Capital Contribution         | 0,000                           | 800,000     |           | 0                                             |                                                                                                        |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other                   |                               |         |                  |                              |                                 | 800,000     | XXX       | 0                                             | XXX                                                                                                    |

SCHEDULE D - PART 3

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

| 1                                               | 2           | 3       | 4                | 5              | 6                               | 7             | 8         | 9                                             | 10                                                                                                     |
|-------------------------------------------------|-------------|---------|------------------|----------------|---------------------------------|---------------|-----------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification                         | Description | Foreign | Date<br>Acquired | Name of Vendor | Number of<br>Shares of<br>Stock | Actual Cost   | Par Value | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 5989999997. Total - Common Stocks - Part 3      |             |         |                  |                |                                 | 48,710,822    | XXX       | 0                                             | XXX                                                                                                    |
| 5989999998. Total - Common Stocks - Part 5      |             |         |                  |                |                                 | XXX           | XXX       | XXX                                           | XXX                                                                                                    |
| 5989999999. Total - Common Stocks               |             |         |                  |                |                                 | 48,710,822    | XXX       | 0                                             | XXX                                                                                                    |
| 5999999999. Total - Preferred and Common Stocks |             |         |                  |                |                                 | 48,710,822    | XXX       | 0                                             | XXX                                                                                                    |
| 6009999999 - Totals                             |             |         |                  |                |                                 | 1,683,945,968 | XXX       | 5,240,807                                     | XXX                                                                                                    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                                  |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                                      | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..36176F-2C-1                | G2 G2 765171 4.700% 12/20/61 .....                               |              | 09/01/2024       | Paydown              |                                 | 89                 | 89        | 96             | 97                                                   | 0                                                  | (8)                                                    | 0                                                                             | (8)                                                                               | 0                                                                                   | 89                                                            | 0                                                    | 0                                         | 0                                   | 2                                                                     | 12/20/2061                                     | 1.A                                                                                                              |
| ..36179N-RP-5                | G2 G2 MA1394 3.750% 10/20/43 .....                               |              | 09/01/2024       | Paydown              |                                 | 240                | 240       | 244            | 255                                                  | 0                                                  | (15)                                                   | 0                                                                             | (15)                                                                              | 0                                                                                   | 240                                                           | 0                                                    | 0                                         | 0                                   | 6                                                                     | 10/20/2043                                     | 1.A                                                                                                              |
| ..36179Q-W3-1                | Government NatioMA2392 gage A G2 MA2466<br>3.750% 12/20/44 ..... |              | 09/01/2024       | Paydown              |                                 | 70                 | 70        | 71             | 71                                                   | 0                                                  | (2)                                                    | 0                                                                             | (2)                                                                               | 0                                                                                   | 70                                                            | 0                                                    | 0                                         | 0                                   | 2                                                                     | 12/20/2044                                     | 1.A                                                                                                              |
| ..36204M-D9-7                | GNMA 30 YR GN 373728 7.500% 05/15/26 .....                       |              | 09/01/2024       | Paydown              |                                 | 534                | 534       | 548            | 565                                                  | 0                                                  | (31)                                                   | 0                                                                             | (31)                                                                              | 0                                                                                   | 534                                                           | 0                                                    | 0                                         | 0                                   | 26                                                                    | 05/15/2026                                     | 1.A                                                                                                              |
| ..36204R-HZ-4                | GNMA 30 YR GN 377448 7.500% 12/15/26 .....                       |              | 09/01/2024       | Paydown              |                                 | 382                | 382       | 384            | 384                                                  | 0                                                  | (30)                                                   | 0                                                                             | (30)                                                                              | 0                                                                                   | 382                                                           | 0                                                    | 0                                         | 0                                   | 19                                                                    | 12/15/2026                                     | 1.A                                                                                                              |
| ..36206J-J6-2                | GNMA 30 YR GN 412585 7.500% 04/15/26 .....                       |              | 09/01/2024       | Paydown              |                                 | 115                | 115       | 112            | 122                                                  | 0                                                  | (7)                                                    | 0                                                                             | (7)                                                                               | 0                                                                                   | 115                                                           | 0                                                    | 0                                         | 0                                   | 6                                                                     | 04/15/2026                                     | 1.A                                                                                                              |
| ..36206M-BG-1                | GNMA 30 YR GN 415039 7.500% 02/15/26 .....                       |              | 09/01/2024       | Paydown              |                                 | 659                | 659       | 657            | 700                                                  | 0                                                  | (41)                                                   | 0                                                                             | (41)                                                                              | 0                                                                                   | 659                                                           | 0                                                    | 0                                         | 0                                   | 32                                                                    | 02/15/2026                                     | 1.A                                                                                                              |
| ..36207D-3R-5                | GNMA GN 429308 7.500% 03/15/27 .....                             |              | 09/01/2024       | Paydown              |                                 | 456                | 456       | 459            | 492                                                  | 0                                                  | (35)                                                   | 0                                                                             | (35)                                                                              | 0                                                                                   | 456                                                           | 0                                                    | 0                                         | 0                                   | 23                                                                    | 03/15/2027                                     | 1.A                                                                                                              |
| ..36207J-OZ-3                | GNMA 30 YR GN 433120 7.500% 09/15/26 .....                       |              | 09/01/2024       | Paydown              |                                 | 1,110              | 1,110     | 1,113          | 1,192                                                | 0                                                  | (82)                                                   | 0                                                                             | (82)                                                                              | 0                                                                                   | 1,110                                                         | 0                                                    | 0                                         | 0                                   | 55                                                                    | 09/15/2026                                     | 1.A                                                                                                              |
| ..36207K-B4-1                | GNMA GN 433959 6.500% 09/15/28 .....                             |              | 09/01/2024       | Paydown              |                                 | 660                | 660       | 669            | 706                                                  | 0                                                  | (47)                                                   | 0                                                                             | (47)                                                                              | 0                                                                                   | 660                                                           | 0                                                    | 0                                         | 0                                   | 29                                                                    | 09/15/2028                                     | 1.A                                                                                                              |
| ..36207S-K4-4                | GNMA GN 440515 7.500% 12/15/26 .....                             |              | 09/01/2024       | Paydown              |                                 | 1,282              | 1,282     | 1,295          | 1,391                                                | 0                                                  | (109)                                                  | 0                                                                             | (109)                                                                             | 0                                                                                   | 1,282                                                         | 0                                                    | 0                                         | 0                                   | 64                                                                    | 12/15/2026                                     | 1.A                                                                                                              |
| ..36207U-D8-8                | GNMA 30 YR GN 442127 7.500% 11/15/26 .....                       |              | 09/01/2024       | Paydown              |                                 | 570                | 570       | 572            | 618                                                  | 0                                                  | (48)                                                   | 0                                                                             | (48)                                                                              | 0                                                                                   | 570                                                           | 0                                                    | 0                                         | 0                                   | 22                                                                    | 11/15/2026                                     | 1.A                                                                                                              |
| ..36208D-VP-7                | GNMA 30 YR GN 448022 7.500% 04/15/27 .....                       |              | 09/01/2024       | Paydown              |                                 | 191                | 191       | 191            | 208                                                  | 0                                                  | (17)                                                   | 0                                                                             | (17)                                                                              | 0                                                                                   | 191                                                           | 0                                                    | 0                                         | 0                                   | 10                                                                    | 04/15/2027                                     | 1.A                                                                                                              |
| ..36208H-SN-2                | GNMA 30 YR GN 451853 7.500% 08/15/27 .....                       |              | 09/01/2024       | Paydown              |                                 | 395                | 395       | 397            | 426                                                  | 0                                                  | (31)                                                   | 0                                                                             | (31)                                                                              | 0                                                                                   | 395                                                           | 0                                                    | 0                                         | 0                                   | 20                                                                    | 08/15/2027                                     | 1.A                                                                                                              |
| ..36208H-SK-3                | GNMA 30 YR GN 451522 7.500% 10/15/27 .....                       |              | 09/01/2024       | Paydown              |                                 | 264                | 264       | 271            | 293                                                  | 0                                                  | (29)                                                   | 0                                                                             | (29)                                                                              | 0                                                                                   | 264                                                           | 0                                                    | 0                                         | 0                                   | 13                                                                    | 10/15/2027                                     | 1.A                                                                                                              |
| ..36208Y-LM-9                | GNMA 30 YR GN 464832 6.500% 09/15/28 .....                       |              | 09/01/2024       | Paydown              |                                 | 887                | 887       | 900            | 955                                                  | 0                                                  | (68)                                                   | 0                                                                             | (68)                                                                              | 0                                                                                   | 887                                                           | 0                                                    | 0                                         | 0                                   | 38                                                                    | 09/15/2028                                     | 1.A                                                                                                              |
| ..36209B-DX-3                | GNMA 30 YR GN 466418 6.500% 12/15/28 .....                       |              | 09/01/2024       | Paydown              |                                 | 1,672              | 1,672     | 1,696          | 1,793                                                | 0                                                  | (121)                                                  | 0                                                                             | (121)                                                                             | 0                                                                                   | 1,672                                                         | 0                                                    | 0                                         | 0                                   | 73                                                                    | 12/15/2028                                     | 1.A                                                                                                              |
| ..36209C-6Z-4                | GNMA 30 YR GN 468088 7.000% 07/15/28 .....                       |              | 09/01/2024       | Paydown              |                                 | 1,200              | 1,200     | 1,217          | 1,314                                                | 0                                                  | (114)                                                  | 0                                                                             | (114)                                                                             | 0                                                                                   | 1,200                                                         | 0                                                    | 0                                         | 0                                   | 56                                                                    | 07/15/2028                                     | 1.A                                                                                                              |
| ..36209Q-6M-2                | GNMA GN 478876 7.500% 11/15/29 .....                             |              | 09/01/2024       | Paydown              |                                 | 194                | 194       | 193            | 208                                                  | 0                                                  | (13)                                                   | 0                                                                             | (13)                                                                              | 0                                                                                   | 194                                                           | 0                                                    | 0                                         | 0                                   | 10                                                                    | 11/15/2029                                     | 1.A                                                                                                              |
| ..36209T-Y9-4                | GNMA 30 YR GN 481436 6.500% 12/15/28 .....                       |              | 09/01/2024       | Paydown              |                                 | 239                | 239       | 242            | 256                                                  | 0                                                  | (18)                                                   | 0                                                                             | (18)                                                                              | 0                                                                                   | 239                                                           | 0                                                    | 0                                         | 0                                   | 10                                                                    | 12/15/2028                                     | 1.A                                                                                                              |
| ..36209V-CE-2                | GNMA GN 482569 6.500% 05/15/29 .....                             |              | 09/01/2024       | Paydown              |                                 | 609                | 609       | 609            | 649                                                  | 0                                                  | (40)                                                   | 0                                                                             | (40)                                                                              | 0                                                                                   | 609                                                           | 0                                                    | 0                                         | 0                                   | 26                                                                    | 05/15/2029                                     | 1.A                                                                                                              |
| ..36210A-D9-5                | GNMA 30 YR GN 486228 7.500% 11/15/29 .....                       |              | 09/01/2024       | Paydown              |                                 | 275                | 275       | 273            | 289                                                  | 0                                                  | (15)                                                   | 0                                                                             | (15)                                                                              | 0                                                                                   | 275                                                           | 0                                                    | 0                                         | 0                                   | 14                                                                    | 11/15/2029                                     | 1.A                                                                                                              |
| ..36210D-GY-1                | GNMA GN 489015 7.000% 05/15/29 .....                             |              | 09/01/2024       | Paydown              |                                 | 809                | 809       | 809            | 870                                                  | 0                                                  | (61)                                                   | 0                                                                             | (61)                                                                              | 0                                                                                   | 809                                                           | 0                                                    | 0                                         | 0                                   | 38                                                                    | 05/15/2029                                     | 1.A                                                                                                              |
| ..36210F-TB-2                | GNMA 30 YR GN 491146 6.500% 12/15/28 .....                       |              | 09/01/2024       | Paydown              |                                 | 1,519              | 1,519     | 1,540          | 1,633                                                | 0                                                  | (114)                                                  | 0                                                                             | (114)                                                                             | 0                                                                                   | 1,519                                                         | 0                                                    | 0                                         | 0                                   | 66                                                                    | 12/15/2028                                     | 1.A                                                                                                              |
| ..36210J-V9-6                | GNMA 30 YR GN 493940 6.500% 05/15/29 .....                       |              | 09/01/2024       | Paydown              |                                 | 783                | 783       | 783            | 833                                                  | 0                                                  | (49)                                                   | 0                                                                             | (49)                                                                              | 0                                                                                   | 783                                                           | 0                                                    | 0                                         | 0                                   | 34                                                                    | 05/15/2029                                     | 1.A                                                                                                              |
| ..36210T-3Y-0                | GNMA 30 YR GN 502215 6.500% 05/15/29 .....                       |              | 09/01/2024       | Paydown              |                                 | 352                | 352       | 352            | 374                                                  | 0                                                  | (21)                                                   | 0                                                                             | (21)                                                                              | 0                                                                                   | 352                                                           | 0                                                    | 0                                         | 0                                   | 15                                                                    | 05/15/2029                                     | 1.A                                                                                                              |
| ..36211U-7J-5                | GNMA 30 YR GN 523897 7.500% 11/15/29 .....                       |              | 09/01/2024       | Paydown              |                                 | 1,290              | 1,290     | 1,283          | 1,357                                                | 0                                                  | (66)                                                   | 0                                                                             | (66)                                                                              | 0                                                                                   | 1,290                                                         | 0                                                    | 0                                         | 0                                   | 65                                                                    | 11/15/2029                                     | 1.A                                                                                                              |
| ..36225A-TB-6                | GNMA 30 YR GN 780546 7.500% 04/15/27 .....                       |              | 09/01/2024       | Paydown              |                                 | 299                | 299       | 300            | 325                                                  | 0                                                  | (26)                                                   | 0                                                                             | (26)                                                                              | 0                                                                                   | 299                                                           | 0                                                    | 0                                         | 0                                   | 15                                                                    | 04/15/2027                                     | 1.A                                                                                                              |
| ..36225A-WB-2                | GNMA 30 YR GN 780642 7.000% 09/15/27 .....                       |              | 09/01/2024       | Paydown              |                                 | 480                | 480       | 487            | 516                                                  | 0                                                  | (36)                                                   | 0                                                                             | (36)                                                                              | 0                                                                                   | 480                                                           | 0                                                    | 0                                         | 0                                   | 22                                                                    | 09/15/2027                                     | 1.A                                                                                                              |
| ..36225B-F6-0                | GNMA 30 YR GN 781089 7.500% 09/15/29 .....                       |              | 09/01/2024       | Paydown              |                                 | 1,120              | 1,120     | 1,121          | 1,198                                                | 0                                                  | (78)                                                   | 0                                                                             | (78)                                                                              | 0                                                                                   | 1,120                                                         | 0                                                    | 0                                         | 0                                   | 56                                                                    | 09/15/2029                                     | 1.A                                                                                                              |
| ..38375J-7X-7                | GNR 2007-28 PB 5.500% 05/16/37 .....                             |              | 09/01/2024       | Paydown              |                                 | 58,255             | 58,255    | 68,367         | 61,705                                               | 0                                                  | (3,451)                                                | 0                                                                             | (3,451)                                                                           | 0                                                                                   | 58,255                                                        | 0                                                    | 0                                         | 0                                   | 2,146                                                                 | 05/16/2037                                     | 1.A                                                                                                              |
| ..38376G-FV-7                | GNR 2010-28 IA 1.500% 01/16/52 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 188            | 3                                                    | 0                                                  | (3)                                                    | 0                                                                             | (3)                                                                               | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 31                                                                    | 01/16/2052                                     | 1.A                                                                                                              |
| ..38378B-DB-2                | GNR 2012-23 IO 0.240% 06/16/53 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 3,722          | 260                                                  | 0                                                  | (260)                                                  | 0                                                                             | (260)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 144                                                                   | 06/16/2053                                     | 1.A                                                                                                              |
| ..38378B-DY-2                | GNR 2012-22 IO 0.037% 10/16/53 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 13,203         | 914                                                  | 0                                                  | (914)                                                  | 0                                                                             | (914)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 127                                                                   | 10/16/2053                                     | 1.A                                                                                                              |
| ..38378B-TK-5                | GNR 2012-53 IO 0.906% 03/16/47 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 598            | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 46                                                                    | 03/16/2047                                     | 1.A                                                                                                              |
| ..38378K-YB-9                | GNR 2013-105 IO 0.149% 06/16/54 .....                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 990            | 901                                                  | 0                                                  | (901)                                                  | 0                                                                             | (901)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 189                                                                   | 06/16/2054                                     | 1.A                                                                                                              |
| ..38378N-SK-5                | GNR 2014-73 IO 0.410% 04/16/56 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 3,800          | 4,211                                                | 0                                                  | (4,211)                                                | 0                                                                             | (4,211)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 579                                                                   | 04/16/2056                                     | 1.A                                                                                                              |
| ..38378N-F9-9                | GNR 2014-50 IO 0.627% 09/16/55 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 2,596          | 2,784                                                | 0                                                  | (2,784)                                                | 0                                                                             | (2,784)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 386                                                                   | 09/16/2055                                     | 1.A                                                                                                              |
| ..38378X-5P-2                | GNR 2015-9 IO 0.513% 02/16/49 .....                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 20,502         | 23,755                                               | 0                                                  | (23,755)                                               | 0                                                                             | (23,755)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,768                                                                 | 02/16/2049                                     | 1.A                                                                                                              |
| ..38378X-FU-0                | GNR 2014-112 IO 0.666% 01/16/48 .....                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 10,769         | 9,749                                                | 0                                                  | (9,749)                                                | 0                                                                             | (9,749)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,860                                                                 | 01/16/2048                                     | 1.A                                                                                                              |
| ..38378X-SH-5                | GNR 2014-143 IO 0.470% 02/16/48 .....                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 11,755         | 3,671                                                | 0                                                  | (3,671)                                                | 0                                                                             | (3,671)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,259                                                                 | 02/16/2048                                     | 1.A                                                                                                              |
| ..38378X-W5-6                | GNR 2014-186 IB 0.350% 04/16/50 .....                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 2,157          | 816                                                  | 0                                                  | (816)                                                  | 0                                                                             | (816)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 576                                                                   | 04/16/2050                                     | 1.A                                                                                                              |
| ..38379K-4K-1                | GNR 2015-160 IO 0.292% 01/16/56 .....                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 416            | 386                                                  | 0                                                  | (386)                                                  | 0                                                                             | (386)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 36                                                                    | 01/16/2056                                     | 1.A                                                                                                              |
| ..38379K-X6-0                | GNR 2015-145 IO 0.728% 07/16/57 .....                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 2,507          | 2,098                                                | 0                                                  | (2,098)                                                | 0                                                                             | (2,098)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 345                                                                   | 07/16/2057                                     | 1.A                                                                                                              |
| ..38379U-NF-9                | GNR 2016-45 IO 0.647% 02/16/58 .....                             |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 3,256          | 2,064                                                | 0                                                  | (2,064)                                                | 0                                                                             | (2,064)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 201                                                                   | 02/16/2058                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                                                                                                 | 2                                                                 | 3            | 4                | 5                        | 6                               | 7                  | 8           | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|---------------------------------------------------------------------------------------------------|-------------------------------------------------------------------|--------------|------------------|--------------------------|---------------------------------|--------------------|-------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                                                   |                                                                   |              |                  |                          |                                 |                    |             |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification                                                                      | Description                                                       | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..38379U-R6-5                                                                                     | GNR 2016-133 IO 0.718% 12/16/57 .....                             |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 25,368         | 25,881                                               | 0                                                  | (25,881)                                               | 0                                                                             | (25,881)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 3,261                                                                 | 12/16/2057                                     | 1.A                                                                                                              |
| ..38379U-RP-3                                                                                     | GNR 2016-70 IO 0.764% 04/16/58 .....                              |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 20,114         | 13,904                                               | 0                                                  | (13,904)                                               | 0                                                                             | (13,904)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,317                                                                 | 04/16/2058                                     | 1.A                                                                                                              |
| ..38379U-TJ-5                                                                                     | GNR 2016-72 IO 0.760% 12/16/55 .....                              |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 8,707          | 184                                                  | 0                                                  | (184)                                                  | 0                                                                             | (184)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 583                                                                   | 12/16/2055                                     | 1.A                                                                                                              |
| ..38379U-WM-4                                                                                     | GNR 2016-86 IO 0.998% 03/16/58 .....                              |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 5,552          | 1,573                                                | 0                                                  | (1,573)                                                | 0                                                                             | (1,573)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 412                                                                   | 03/16/2058                                     | 1.A                                                                                                              |
| ..38382A-LN-3                                                                                     | GNR 2019-123 HI 4.000% 10/20/49 .....                             |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 14,010         | 14,145                                               | 0                                                  | (14,145)                                               | 0                                                                             | (14,145)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,618                                                                 | 10/20/2049                                     | 1.A                                                                                                              |
| ..690353-3F-2                                                                                     | DFC AGENCY DEBENTURES 5.000% 06/15/28 .....                       |              | 09/15/2024       | Redemption               | 100.0000                        |                    | 100,909     | 100,909        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 100,909                                                       | 0                                                    | 0                                         | 0                                   | 2,784                                                                 | 06/15/2028                                     | 1.A                                                                                                              |
| ..690353-3H-8                                                                                     | DFC AGENCY DEBENTURES 5.520% 07/07/40 .....                       |              | 07/07/2024       | Redemption               | 100.0000                        |                    | 14,520      | 14,520         | 14,520                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 14,520                                                        | 0                                                    | 0                                         | 0                                   | 593                                                                   | 07/07/2040                                     | 1.A                                                                                                              |
| ..690353-4F-1                                                                                     | DFC AGENCY DEBENTURES 5.000% 09/20/27 .....                       |              | 09/20/2024       | Redemption               | 100.0000                        |                    | 235,712     | 235,712        | 235,712                                              | 0                                                  | 13,393                                                 | 0                                                                             | 13,393                                                                            | 0                                                                                   | 235,712                                                       | 0                                                    | 0                                         | 0                                   | 9,438                                                                 | 09/20/2027                                     | 1.A                                                                                                              |
| ..90376P-GE-5                                                                                     | INT DEV FIN CORP AGENCY DEBENTURES 5.510% 03/15/30 .....          |              | 09/16/2024       |                          |                                 |                    | 74,074      | 74,074         | 0                                                    | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 74,075                                                        | 0                                                    | (1)                                       | (1)                                 | 2,044                                                                 | 03/15/2030                                     | 1.A                                                                                                              |
| ..912810-TQ-1                                                                                     | U S TREASURY 3.875% 02/15/43 .....                                |              | 09/10/2024       |                          |                                 |                    | 7,846,843   | 7,726,282      | 7,733,485                                            | 0                                                  | 6,576                                                  | 0                                                                             | 6,576                                                                             | 0                                                                                   | 7,740,061                                                     | 0                                                    | 106,782                                   | 106,782                             | 332,745                                                               | 02/15/2043                                     | 1.A                                                                                                              |
| ..912810-TS-7                                                                                     | U S TREASURY 3.875% 05/15/43 .....                                |              | 09/26/2024       |                          |                                 |                    | 3,359,713   | 3,500,000      | 3,224,922                                            | 0                                                  | 6,633                                                  | 0                                                                             | 6,633                                                                             | 0                                                                                   | 3,235,110                                                     | 0                                                    | 124,602                                   | 124,602                             | 117,566                                                               | 05/15/2043                                     | 1.A                                                                                                              |
| ..912810-TX-6                                                                                     | U S TREASURY 4.250% 02/15/54 .....                                |              | 08/21/2024       |                          |                                 |                    | 2,085,030   | 2,025,000      | 1,841,150                                            | 0                                                  | 1,013                                                  | 0                                                                             | 1,013                                                                             | 0                                                                                   | 1,842,163                                                     | 0                                                    | 242,867                                   | 242,867                             | 44,668                                                                | 02/15/2054                                     | 1.A                                                                                                              |
| ..912810-TY-4                                                                                     | U S TREASURY 2.125% 02/15/54 .....                                |              | 08/13/2024       | Various                  |                                 |                    | 10,331,152  | 9,985,000      | 9,989,204                                            | 0                                                  | 158                                                    | 0                                                                             | 158                                                                               | 0                                                                                   | 9,989,362                                                     | 0                                                    | 341,790                                   | 341,790                             | 100,104                                                               | 02/15/2054                                     | 1.A                                                                                                              |
| ..91282C-JJ-1                                                                                     | US TREASURY NOTES 4.500% 11/15/33 .....                           |              | 08/02/2024       |                          |                                 |                    | 7,181,510   | 6,880,000      | 6,984,217                                            | 0                                                  | (4,033)                                                | 0                                                                             | (4,033)                                                                           | 0                                                                                   | 6,980,185                                                     | 0                                                    | 201,325                                   | 201,325                             | 223,787                                                               | 11/15/2033                                     | 1.A                                                                                                              |
| ..91282C-JJ-2                                                                                     | US TREASURY NOTES 4.000% 01/31/29 .....                           |              | 07/02/2024       | Various                  |                                 |                    | 7,924,182   | 8,070,000      | 7,973,960                                            | 0                                                  | 6,368                                                  | 0                                                                             | 6,368                                                                             | 0                                                                                   | 7,980,328                                                     | 0                                                    | (56,145)                                  | (56,145)                            | 135,910                                                               | 01/31/2029                                     | 1.A                                                                                                              |
| ..91282C-KP-5                                                                                     | US TREASURY NOTES 4.625% 04/30/29 .....                           |              | 09/06/2024       |                          |                                 |                    | 11,746,829  | 11,205,000     | 11,224,734                                           | 0                                                  | (1,236)                                                | 0                                                                             | (1,236)                                                                           | 0                                                                                   | 11,223,498                                                    | 0                                                    | 523,331                                   | 523,331                             | 185,887                                                               | 04/30/2029                                     | 1.A                                                                                                              |
| ..91282C-KQ-3                                                                                     | US TREASURY 4.375% 05/15/34 .....                                 |              | 08/15/2024       | Various                  |                                 |                    | 107,076,273 | 105,380,000    | 106,083,112                                          | 0                                                  | (4,751)                                                | 0                                                                             | (4,751)                                                                           | 0                                                                                   | 106,078,362                                                   | 0                                                    | 997,912                                   | 997,912                             | 860,207                                                               | 05/15/2034                                     | 1.A                                                                                                              |
| 0109999999. Subtotal - Bonds - U.S. Governments                                                   |                                                                   |              |                  |                          |                                 |                    | 158,053,747 | 155,547,215    | 155,710,257                                          | 0                                                  | (88,000)                                               | 0                                                                             | (88,000)                                                                          | 0                                                                                   | 155,571,285                                                   | 0                                                    | 2,482,463                                 | 2,482,463                           | 2,035,484                                                             | XXX                                            | XXX                                                                                                              |
| ..040114-HS-2                                                                                     | ARGENTINA SOVEREIGN 0.750% 07/09/30 .....                         | D.....       | 07/09/2024       | Redemption               | 100.0000                        |                    | 21,600      | 21,600         | 12,614                                               | 0                                                  | 8,986                                                  | 0                                                                             | 8,986                                                                             | 0                                                                                   | 21,600                                                        | 0                                                    | 0                                         | 0                                   | 81                                                                    | 07/09/2030                                     | 5.B FE                                                                                                           |
| ..718286-OP-0                                                                                     | REPUBLIC OF PHILIPPINES SOVEREIGN 3.200% 07/06/46 .....           | D.....       | 07/16/2024       | Various                  |                                 |                    | 7,177,600   | 10,000,000     | 9,914,900                                            | 0                                                  | 1,279                                                  | 0                                                                             | 1,279                                                                             | 0                                                                                   | 9,921,876                                                     | 0                                                    | (2,744,276)                               | (2,744,276)                         | 329,778                                                               | 07/06/2046                                     | 2.B FE                                                                                                           |
| ..731011-AZ-5                                                                                     | REPUBLIC OF POLAND SOVEREIGN 5.500% 03/18/54 .....                | D.....       | 07/01/2024       | JEFFERIES & CO           |                                 |                    | 14,250,000  | 15,000,000     | 14,826,150                                           | 0                                                  | (724)                                                  | 0                                                                             | (724)                                                                             | 0                                                                                   | 14,825,426                                                    | 0                                                    | (575,426)                                 | (575,426)                           | 238,333                                                               | 03/18/2054                                     | 1.F FE                                                                                                           |
| ..903724-BM-3                                                                                     | UKRAINE SOVEREIGN 7.375% 09/25/34 .....                           | D.....       | 07/22/2024       | BANK OF AMERICA SEC      |                                 |                    | 160,000     | 500,000        | 91,727                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 91,727                                                        | 0                                                    | 68,273                                    | 68,273                              | 0                                                                     | 09/25/2034                                     | 6. FE                                                                                                            |
| 0309999999. Subtotal - Bonds - All Other Governments                                              |                                                                   |              |                  |                          |                                 |                    | 21,609,200  | 25,521,600     | 24,845,391                                           | 0                                                  | 9,541                                                  | 0                                                                             | 9,541                                                                             | 0                                                                                   | 24,860,629                                                    | 0                                                    | (3,251,429)                               | (3,251,429)                         | 568,192                                                               | XXX                                            | XXX                                                                                                              |
| ..442331-3E-2                                                                                     | HOUSTON TX GENERAL OBLIGATION 3.625% 03/01/29 .....               |              | 07/30/2024       | STIFEL NICHOLAS          |                                 |                    | 4,340,025   | 4,500,000      | 4,500,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,500,000                                                     | 0                                                    | (159,975)                                 | (159,975)                           | 149,531                                                               | 03/01/2029                                     | 1.D FE                                                                                                           |
| ..442331-3F-9                                                                                     | HOUSTON TX GENERAL OBLIGATION 3.725% 03/01/30 .....               |              | 07/30/2024       | J P MORGAN SEC           |                                 |                    | 1,914,240   | 2,000,000      | 2,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,000,000                                                     | 0                                                    | (85,760)                                  | (85,760)                            | 68,292                                                                | 03/01/2030                                     | 1.D FE                                                                                                           |
| ..442331-3G-7                                                                                     | HOUSTON TX GENERAL OBLIGATION 3.845% 03/01/31 .....               |              | 07/30/2024       | MORGAN STANLEY FIXED INC |                                 |                    | 1,910,840   | 2,000,000      | 2,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,000,000                                                     | 0                                                    | (89,160)                                  | (89,160)                            | 70,492                                                                | 03/01/2031                                     | 1.D FE                                                                                                           |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                                                   |              |                  |                          |                                 |                    | 8,165,105   | 8,500,000      | 8,500,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 8,500,000                                                     | 0                                                    | (334,895)                                 | (334,895)                           | 288,315                                                               | XXX                                            | XXX                                                                                                              |
| ..196479-6Z-7                                                                                     | COLORADO HSG FIN AUTH SFH 3.180% 08/01/49 .....                   |              | 09/01/2024       | Redemption               | 100.0000                        |                    | 103,883     | 103,883        | 103,883                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 103,883                                                       | 0                                                    | 0                                         | 0                                   | 2,258                                                                 | 08/01/2049                                     | 1.A FE                                                                                                           |
| ..30316K-AE-1                                                                                     | FRESB 2020-SB78 X1 1.248% 06/25/40 .....                          |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 19,976         | 11,626                                               | 0                                                  | (11,626)                                               | 0                                                                             | (11,626)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,029                                                                 | 06/25/2040                                     | 1.A                                                                                                              |
| ..30318C-AJ-6                                                                                     | FRESB 2021-SB 82 X1 1.169% 10/25/40 .....                         |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 11,097         | 9,777                                                | 0                                                  | (9,777)                                                | 0                                                                             | (9,777)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,950                                                                 | 10/25/2040                                     | 1.A                                                                                                              |
| ..30320M-AH-4                                                                                     | FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.398% 03/25/41 ..... |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 5,978          | 5,922                                                | 0                                                  | (5,922)                                                | 0                                                                             | (5,922)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 852                                                                   | 03/25/2041                                     | 1.A                                                                                                              |
| ..30320W-AR-0                                                                                     | FRESB 2021-SB84 X1 0.597% 01/25/41 .....                          |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 12,227         | 11,109                                               | 0                                                  | (11,109)                                               | 0                                                                             | (11,109)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 977                                                                   | 01/25/2041                                     | 1.A                                                                                                              |
| ..30321C-AU-6                                                                                     | FRESB 2021-SB88 X1 0.809% 05/25/41 .....                          |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0           | 18,033         | 14,924                                               | 0                                                  | (14,924)                                               | 0                                                                             | (14,924)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,620                                                                 | 05/25/2041                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                          | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|----------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                            |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                                | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..30322K-AJ-2        | FRESB Multifamil2021S890ge Pas 2021-S890 X1 0.727% 06/25/41                |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 51,298         | 40,407                                               | 0                                                  | (40,407)                                               | 0                                                                             | (40,407)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 4,555                                                                 | 06/25/2041                                     | 1.A                                                                                                              |
| ..31288J-AH-9        | FGLMC FG C79008 5.500% 05/01/33                                            |              | 09/01/2024       | Paydown              |                                 | 1,249              | 1,249     | 1,230          | 1,235                                                | 0                                                  | 0                                                      | 0                                                                             | 14                                                                                | 0                                                                                   | 1,249                                                         | 0                                                    | 0                                         | 0                                   | 46                                                                    | 05/01/2033                                     | 1.A                                                                                                              |
| ..3128F7-N6-7        | FHLMC FG D67613 7.000% 01/01/26                                            |              | 09/01/2024       | Paydown              |                                 | 24                 | 24        | 24             | 26                                                   | 0                                                  | (1)                                                    | 0                                                                             | (1)                                                                               | 0                                                                                   | 24                                                            | 0                                                    | 0                                         | 0                                   | 1                                                                     | 01/01/2026                                     | 1.A                                                                                                              |
| ..3128F7-N9-1        | FHLMC FG D67616 7.000% 01/01/26<br>FREDDIEMAC STRIP 270 FHS 270 300 3.000% |              | 09/01/2024       | Paydown              |                                 | 133                | 133       | 134            | 141                                                  | 0                                                  | (8)                                                    | 0                                                                             | (8)                                                                               | 0                                                                                   | 133                                                           | 0                                                    | 0                                         | 0                                   | 4                                                                     | 01/01/2026                                     | 1.A                                                                                                              |
| ..3128HX-W7-6        | 08/15/42                                                                   |              | 09/01/2024       | Paydown              |                                 | 18,012             | 18,012    | 18,719         | 18,677                                               | 0                                                  | (664)                                                  | 0                                                                             | (664)                                                                             | 0                                                                                   | 18,012                                                        | 0                                                    | 0                                         | 0                                   | 363                                                                   | 08/15/2042                                     | 1.A                                                                                                              |
| ..3128P7-4B-6        | FG FG C91718 3.000% 08/01/33                                               |              | 09/01/2024       | Paydown              |                                 | 237,470            | 237,470   | 237,284        | 237,251                                              | 0                                                  | 219                                                    | 0                                                                             | 219                                                                               | 0                                                                                   | 237,470                                                       | 0                                                    | 0                                         | 0                                   | 4,799                                                                 | 08/01/2033                                     | 1.A                                                                                                              |
| ..3128P7-QA-4        | FG FG C91349 4.500% 12/01/30                                               |              | 09/01/2024       | Paydown              |                                 | 49,346             | 49,346    | 51,351         | 50,511                                               | 0                                                  | (1,165)                                                | 0                                                                             | (1,165)                                                                           | 0                                                                                   | 49,346                                                        | 0                                                    | 0                                         | 0                                   | 1,500                                                                 | 12/01/2030                                     | 1.A                                                                                                              |
| ..3128PP-MF-7        | FGLMC J10358 4.500% 07/01/24                                               |              | 07/01/2024       | Paydown              |                                 | 686                | 686       | 699            | 686                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 686                                                           | 0                                                    | 0                                         | 0                                   | 18                                                                    | 07/01/2024                                     | 1.A                                                                                                              |
| ..3128PP-MJ-9        | FGLMC J10361 4.500% 07/01/24                                               |              | 07/01/2024       | Paydown              |                                 | 265                | 265       | 271            | 265                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 265                                                           | 0                                                    | 0                                         | 0                                   | 7                                                                     | 07/01/2024                                     | 1.A                                                                                                              |
| ..3128PQ-QX-2        | FGLMC J11370 4.000% 12/01/24                                               |              | 09/01/2024       | Paydown              |                                 | 7,063              | 7,063     | 7,222          | 7,081                                                | 0                                                  | (18)                                                   | 0                                                                             | (18)                                                                              | 0                                                                                   | 7,063                                                         | 0                                                    | 0                                         | 0                                   | 187                                                                   | 12/01/2024                                     | 1.A                                                                                                              |
| ..3128PR-LS-6        | FG FG J12137 4.500% 05/01/25                                               |              | 09/01/2024       | Paydown              |                                 | 6,469              | 6,469     | 6,716          | 6,513                                                | 0                                                  | (44)                                                   | 0                                                                             | (44)                                                                              | 0                                                                                   | 6,469                                                         | 0                                                    | 0                                         | 0                                   | 194                                                                   | 05/01/2025                                     | 1.A                                                                                                              |
| ..3128PR-V8-9        | FG FG J12439 4.500% 06/01/25                                               |              | 09/01/2024       | Paydown              |                                 | 7,206              | 7,206     | 7,661          | 7,318                                                | 0                                                  | (112)                                                  | 0                                                                             | (112)                                                                             | 0                                                                                   | 7,206                                                         | 0                                                    | 0                                         | 0                                   | 215                                                                   | 06/01/2025                                     | 1.A                                                                                                              |
| ..3128PR-YD-5        | FG FG J12508 4.500% 07/01/25                                               |              | 09/01/2024       | Paydown              |                                 | 13,589             | 13,589    | 14,447         | 13,786                                               | 0                                                  | (196)                                                  | 0                                                                             | (196)                                                                             | 0                                                                                   | 13,589                                                        | 0                                                    | 0                                         | 0                                   | 412                                                                   | 07/01/2025                                     | 1.A                                                                                                              |
| ..3128PT-6X-8        | FG FG J14486 3.000% 02/01/26                                               |              | 09/01/2024       | Paydown              |                                 | 39,726             | 39,726    | 38,447         | 39,370                                               | 0                                                  | 356                                                    | 0                                                                             | 356                                                                               | 0                                                                                   | 39,726                                                        | 0                                                    | 0                                         | 0                                   | 793                                                                   | 02/01/2026                                     | 1.A                                                                                                              |
| ..3128OP-LV-2        | FHLMC FH 187189 7.208% 03/01/36                                            |              | 09/01/2024       | Paydown              |                                 | 204                | 204       | 214            | 214                                                  | 0                                                  | (10)                                                   | 0                                                                             | (10)                                                                              | 0                                                                                   | 204                                                           | 0                                                    | 0                                         | 0                                   | 9                                                                     | 03/01/2036                                     | 1.A                                                                                                              |
| ..3128S4-DY-0        | FHARM FH 100119 7.499% 09/01/36                                            |              | 09/01/2024       | Paydown              |                                 | 579                | 579       | 611            | 621                                                  | 0                                                  | (42)                                                   | 0                                                                             | (42)                                                                              | 0                                                                                   | 579                                                           | 0                                                    | 0                                         | 0                                   | 24                                                                    | 09/01/2036                                     | 1.A                                                                                                              |
| ..31293T-HV-2        | FHLMC FG C29244 7.000% 07/01/29                                            |              | 09/01/2024       | Paydown              |                                 | 82                 | 82        | 87             | 87                                                   | 0                                                  | (5)                                                    | 0                                                                             | (5)                                                                               | 0                                                                                   | 82                                                            | 0                                                    | 0                                         | 0                                   | 4                                                                     | 07/01/2029                                     | 1.A                                                                                                              |
| ..31300L-CF-0        | FHARM FH 848170 6.154% 12/01/39                                            |              | 09/01/2024       | Paydown              |                                 | 10                 | 10        | 11             | 10                                                   | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 10                                                            | 0                                                    | 0                                         | 0                                   | 0                                                                     | 12/01/2039                                     | 1.A                                                                                                              |
| ..313267-DZ-5        | FG FG U80120 3.500% 12/01/32                                               |              | 09/01/2024       | Paydown              |                                 | 82,610             | 82,610    | 87,063         | 85,117                                               | 0                                                  | (2,507)                                                | 0                                                                             | (2,507)                                                                           | 0                                                                                   | 82,610                                                        | 0                                                    | 0                                         | 0                                   | 1,938                                                                 | 12/01/2032                                     | 1.A                                                                                                              |
| ..313267-H3-2        | FG FG U80250 3.500% 03/01/33                                               |              | 09/01/2024       | Paydown              |                                 | 75,675             | 75,675    | 79,754         | 77,973                                               | 0                                                  | (2,298)                                                | 0                                                                             | (2,298)                                                                           | 0                                                                                   | 75,675                                                        | 0                                                    | 0                                         | 0                                   | 1,769                                                                 | 03/01/2033                                     | 1.A                                                                                                              |
| ..313267-LE-3        | FG FG U80325 3.500% 05/01/33                                               |              | 09/01/2024       | Paydown              |                                 | 29,419             | 29,419    | 31,005         | 30,402                                               | 0                                                  | (983)                                                  | 0                                                                             | (983)                                                                             | 0                                                                                   | 29,419                                                        | 0                                                    | 0                                         | 0                                   | 690                                                                   | 05/01/2033                                     | 1.A                                                                                                              |
| ..3132H3-K5-1        | FG FG U90316 4.000% 10/01/42                                               |              | 09/01/2024       | Paydown              |                                 | 14,792             | 14,792    | 15,913         | 16,233                                               | 0                                                  | (1,441)                                                | 0                                                                             | (1,441)                                                                           | 0                                                                                   | 14,792                                                        | 0                                                    | 0                                         | 0                                   | 386                                                                   | 10/01/2042                                     | 1.A                                                                                                              |
| ..3132H7-BY-9        | FG FG U99054 4.000% 06/01/43                                               |              | 09/01/2024       | Paydown              |                                 | 82,965             | 82,965    | 89,314         | 90,672                                               | 0                                                  | (7,708)                                                | 0                                                                             | (7,708)                                                                           | 0                                                                                   | 82,965                                                        | 0                                                    | 0                                         | 0                                   | 2,301                                                                 | 06/01/2043                                     | 1.A                                                                                                              |
| ..3132H7-C4-4        | FG FG U99090 4.000% 10/01/42                                               |              | 09/01/2024       | Paydown              |                                 | 61,651             | 61,651    | 64,810         | 65,067                                               | 0                                                  | (3,416)                                                | 0                                                                             | (3,416)                                                                           | 0                                                                                   | 61,651                                                        | 0                                                    | 0                                         | 0                                   | 1,684                                                                 | 10/01/2042                                     | 1.A                                                                                                              |
| ..3132J2-JX-0        | FG FG K90790 3.000% 07/01/33                                               |              | 09/01/2024       | Paydown              |                                 | 168,798            | 168,798   | 165,739        | 166,758                                              | 0                                                  | 2,041                                                  | 0                                                                             | 2,041                                                                             | 0                                                                                   | 168,798                                                       | 0                                                    | 0                                         | 0                                   | 3,454                                                                 | 07/01/2033                                     | 1.A                                                                                                              |
| ..3132WJ-EG-5        | FGLMC FG Q40134 3.500% 04/01/46                                            |              | 09/01/2024       | Paydown              |                                 | 13,440             | 13,440    | 14,130         | 14,537                                               | 0                                                  | (1,096)                                                | 0                                                                             | (1,096)                                                                           | 0                                                                                   | 13,440                                                        | 0                                                    | 0                                         | 0                                   | 314                                                                   | 04/01/2046                                     | 1.A                                                                                                              |
| ..3132XS-BQ-2        | FGLMC FG Q50046 3.500% 08/01/47                                            |              | 09/01/2024       | Paydown              |                                 | 65,291             | 65,291    | 67,617         | 68,721                                               | 0                                                  | (3,430)                                                | 0                                                                             | (3,430)                                                                           | 0                                                                                   | 65,291                                                        | 0                                                    | 0                                         | 0                                   | 1,461                                                                 | 08/01/2047                                     | 1.A                                                                                                              |
| ..31335G-LP-8        | FHLMC FG C80334 7.500% 08/01/25                                            |              | 09/01/2024       | Paydown              |                                 | 244                | 244       | 245            | 256                                                  | 0                                                  | (12)                                                   | 0                                                                             | (12)                                                                              | 0                                                                                   | 244                                                           | 0                                                    | 0                                         | 0                                   | 12                                                                    | 08/01/2025                                     | 1.A                                                                                                              |
| ..31335G-LQ-6        | FHLMC FG C80335 7.000% 08/01/25                                            |              | 09/01/2024       | Paydown              |                                 | 91                 | 91        | 89             | 94                                                   | 0                                                  | (4)                                                    | 0                                                                             | (4)                                                                               | 0                                                                                   | 91                                                            | 0                                                    | 0                                         | 0                                   | 4                                                                     | 08/01/2025                                     | 1.A                                                                                                              |
| ..31335G-LZ-6        | FHLMC FG C80344 7.500% 09/01/25                                            |              | 09/01/2024       | Paydown              |                                 | 126                | 126       | 127            | 132                                                  | 0                                                  | (7)                                                    | 0                                                                             | (7)                                                                               | 0                                                                                   | 126                                                           | 0                                                    | 0                                         | 0                                   | 5                                                                     | 09/01/2025                                     | 1.A                                                                                                              |
| ..31335G-NM-3        | FHLMC FG C80396 7.000% 04/01/26                                            |              | 09/01/2024       | Paydown              |                                 | 253                | 253       | 241            | 265                                                  | 0                                                  | (12)                                                   | 0                                                                             | (12)                                                                              | 0                                                                                   | 253                                                           | 0                                                    | 0                                         | 0                                   | 12                                                                    | 04/01/2026                                     | 1.A                                                                                                              |
| ..3133TA-ZY-1        | FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28                  |              | 09/01/2024       | Paydown              |                                 | 60                 | 60        | 60             | 60                                                   | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 60                                                            | 0                                                    | 0                                         | 0                                   | 1                                                                     | 08/25/2028                                     | 1.A                                                                                                              |
| ..31349U-B5-6        | FHARM FH 782760 7.023% 11/01/36                                            |              | 09/01/2024       | Paydown              |                                 | 94                 | 94        | 100            | 99                                                   | 0                                                  | (5)                                                    | 0                                                                             | (5)                                                                               | 0                                                                                   | 94                                                            | 0                                                    | 0                                         | 0                                   | 4                                                                     | 11/01/2036                                     | 1.A                                                                                                              |
| ..3136A5-3Z-7        | FNR 2012-51 TP 3.500% 03/25/41                                             |              | 09/01/2024       | Paydown              |                                 | 335,998            | 335,998   | 359,308        | 338,788                                              | 0                                                  | (2,791)                                                | 0                                                                             | (2,791)                                                                           | 0                                                                                   | 335,998                                                       | 0                                                    | 0                                         | 0                                   | 7,805                                                                 | 03/25/2041                                     | 1.A                                                                                                              |
| ..3136A9-PB-5        | FNR 2012-120 AH 2.500% 02/25/32                                            |              | 09/01/2024       | Paydown              |                                 | 48,538             | 48,538    | 47,932         | 48,313                                               | 0                                                  | 226                                                    | 0                                                                             | 226                                                                               | 0                                                                                   | 48,538                                                        | 0                                                    | 0                                         | 0                                   | 789                                                                   | 02/25/2032                                     | 1.A                                                                                                              |
| ..3136AG-HM-5        | FNR 2013-94 CZ 3.500% 09/25/43                                             |              | 09/01/2024       | Paydown              |                                 | 81,427             | 81,427    | 70,312         | 75,364                                               | 0                                                  | 6,063                                                  | 0                                                                             | 6,063                                                                             | 0                                                                                   | 81,427                                                        | 0                                                    | 0                                         | 0                                   | 1,832                                                                 | 09/25/2043                                     | 1.A                                                                                                              |
| ..3136AH-SJ-0        | FNR 2013-137 AL 3.500% 03/25/42                                            |              | 09/01/2024       | Paydown              |                                 | 141,053            | 141,053   | 144,249        | 141,697                                              | 0                                                  | (644)                                                  | 0                                                                             | (644)                                                                             | 0                                                                                   | 141,053                                                       | 0                                                    | 0                                         | 0                                   | 3,252                                                                 | 03/25/2042                                     | 1.A                                                                                                              |
| ..3136B9-EF-0        | FNA 2020-M10 X6 1.501% 08/25/28                                            |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 7,262          | 4,326                                                | 0                                                  | (4,326)                                                | 0                                                                             | (4,326)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 727                                                                   | 08/25/2028                                     | 1.A                                                                                                              |
| ..31371M-JC-2        | FNMA FN 255959 6.000% 10/01/35                                             |              | 09/01/2024       | Paydown              |                                 | 170                | 170       | 173            | 173                                                  | 0                                                  | (3)                                                    | 0                                                                             | (3)                                                                               | 0                                                                                   | 170                                                           | 0                                                    | 0                                         | 0                                   | 7                                                                     | 10/01/2035                                     | 1.A                                                                                                              |
| ..31373X-GS-5        | FNMA FN 306981 8.000% 06/01/25                                             |              | 09/01/2024       | Paydown              |                                 | 197                | 197       | 199            | 207                                                  | 0                                                  | (10)                                                   | 0                                                                             | (10)                                                                              | 0                                                                                   | 197                                                           | 0                                                    | 0                                         | 0                                   | 11                                                                    | 06/01/2025                                     | 1.A                                                                                                              |
| ..3137AD-U9-6        | FHR FHR 3891 DK 4.500% 12/15/40                                            |              | 09/01/2024       | Paydown              |                                 | 55,138             | 55,138    | 58,446         | 55,703                                               | 0                                                  | (566)                                                  | 0                                                                             | (566)                                                                             | 0                                                                                   | 55,138                                                        | 0                                                    | 0                                         | 0                                   | 1,659                                                                 | 12/15/2040                                     | 1.A                                                                                                              |
| ..3137AF-PB-2        | FHR FHR 3919 BV 4.000% 08/15/30                                            |              | 09/01/2024       | Paydown              |                                 | 228,704            | 228,704   | 258,792        | 230,873                                              | 0                                                  | (2,169)                                                | 0                                                                             | (2,169)                                                                           | 0                                                                                   | 228,704                                                       | 0                                                    | 0                                         | 0                                   | 6,127                                                                 | 08/15/2030                                     | 1.A                                                                                                              |
| ..3137B1-ZD-7        | FHR 4204 QA 1.500% 07/15/42                                                |              | 09/01/2024       | Paydown              |                                 | 16,537             | 16,537    | 15,404         | 15,676                                               | 0                                                  | 861                                                    | 0                                                                             | 861                                                                               | 0                                                                                   | 16,537                                                        | 0                                                    | 0                                         | 0                                   | 173                                                                   | 07/15/2042                                     | 1.A                                                                                                              |
| ..3137B2-DN-7        | FHR FHR 4203 NJ 3.000% 10/15/40                                            |              | 09/01/2024       | Paydown              |                                 | 84,115             | 84,115    | 83,143         | 83,891                                               | 0                                                  | 224                                                    | 0                                                                             | 224                                                                               | 0                                                                                   | 84,115                                                        | 0                                                    | 0                                         | 0                                   | 1,682                                                                 | 10/15/2040                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                            | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|--------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                              |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                   |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                  | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3137BC-BT-0        | FHR FHR 4361 WV 3.500% 05/15/44 .....                        | .....        | 09/01/2024       | Paydown .....        | .....                           | 69,503             | 69,503    | 68,968         | 69,217                                               | .....0                                             | .....286                                               | .....0                                                                        | .....286                                                                          | .....0                                                                              | 69,503                                            | .....0                                               | .....0                                    | .....0                              | 1,566                                                                 | 05/15/2044                                     | 1.A .....                                                                                                        |
| ..3137BD-CX-2        | FHMS K039 X1 0.510% 07/25/24 .....                           | .....        | 07/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 350,061        | 26,865                                               | .....0                                             | .....(26,865)                                          | .....0                                                                        | .....(26,865)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 54,357                                                                | 07/25/2024                                     | 1.A FE ....                                                                                                      |
| ..3137BE-VJ-0        | FHMS K040 X1 0.836% 09/25/24 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 1,614,016      | 231,583                                              | .....0                                             | .....(231,583)                                         | .....0                                                                        | .....(231,583)                                                                    | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 338,253                                                               | 09/25/2024                                     | 1.A FE ....                                                                                                      |
| ..3137BE-WS-9        | FHMS Q001 XA 2.098% 02/25/32 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 25,142         | 17,423                                               | .....0                                             | .....(17,423)                                          | .....0                                                                        | .....(17,423)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 3,477                                                                 | 02/25/2032                                     | 1.B FE ....                                                                                                      |
| ..3137BF-EA-5        | FHMS K041 X1 0.637% 11/25/47 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 1,804,702      | 270,639                                              | .....0                                             | .....(270,639)                                         | .....0                                                                        | .....(270,639)                                                                    | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 374,199                                                               | 11/25/2047                                     | 1.A FE ....                                                                                                      |
| ..3137BF-XU-0        | FHMS K042 X1 1.128% 12/25/24 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 162,085        | 58,545                                               | .....0                                             | .....(58,545)                                          | .....0                                                                        | .....(58,545)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 60,607                                                                | 12/25/2024                                     | 1.A FE ....                                                                                                      |
| ..3137BH-CZ-8        | FHR K044 X1 0.864% 01/25/25 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 35,224         | 12,908                                               | .....0                                             | .....(12,908)                                          | .....0                                                                        | .....(12,908)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 11,720                                                                | 01/25/2025                                     | 1.A FE ....                                                                                                      |
| ..3137BH-XK-8        | FHR K045 X1 0.531% 01/25/25 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 18,578         | 6,314                                                | .....0                                             | .....(6,314)                                           | .....0                                                                        | .....(6,314)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 5,388                                                                 | 01/25/2025                                     | 1.A FE ....                                                                                                      |
| ..3137BK-RK-8        | FHMS K047 X1 0.211% 05/25/25 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 7,935          | 1,757                                                | .....0                                             | .....(1,757)                                           | .....0                                                                        | .....(1,757)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,175                                                                 | 05/25/2025                                     | 1.A .....                                                                                                        |
| ..3137BL-WA-2        | FHMS K050 X1 0.408% 08/25/25 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 8,272          | 3,549                                                | .....0                                             | .....(3,549)                                           | .....0                                                                        | .....(3,549)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 2,108                                                                 | 08/25/2025                                     | 1.A .....                                                                                                        |
| ..3137BM-TY-2        | FHMS K052 X1 0.753% 11/25/25 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 34,522         | 12,561                                               | .....0                                             | .....(12,561)                                          | .....0                                                                        | .....(12,561)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 5,692                                                                 | 11/25/2025                                     | 1.A .....                                                                                                        |
| ..3137BN-6H-2        | FHMS K053 X1 1.002% 12/25/25 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 12,947         | 4,546                                                | .....0                                             | .....(4,546)                                           | .....0                                                                        | .....(4,546)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,914                                                                 | 12/25/2025                                     | 1.A FE ....                                                                                                      |
| ..3137BN-GU-2        | FHMS K054 X1 1.279% 01/25/26 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 74,507         | 38,824                                               | .....0                                             | .....(38,824)                                          | .....0                                                                        | .....(38,824)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 15,839                                                                | 01/25/2026                                     | 1.A FE ....                                                                                                      |
| ..3137BQ-YV-3        | FHLMC Multifamil K056ured P K056 X1<br>1.367% 05/25/26 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 16,188         | 9,859                                                | .....0                                             | .....(9,859)                                           | .....0                                                                        | .....(9,859)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 3,479                                                                 | 05/25/2026                                     | 1.A FE ....                                                                                                      |
| ..3137BS-P9-8        | FHMS K058 X1 1.030% 08/25/26 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 72,044         | 31,244                                               | .....0                                             | .....(31,244)                                          | .....0                                                                        | .....(31,244)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 9,468                                                                 | 08/25/2026                                     | 1.A FE ....                                                                                                      |
| ..3137BS-RG-0        | FHMS K059 X1 0.414% 09/25/26 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 41,444         | 20,137                                               | .....0                                             | .....(20,137)                                          | .....0                                                                        | .....(20,137)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 6,063                                                                 | 09/25/2026                                     | 1.A FE ....                                                                                                      |
| ..3137BT-AE-1        | FHLMC Multifamil K060ured P K060 X1<br>0.177% 10/25/26 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 4,413          | 2,537                                                | .....0                                             | .....(2,537)                                           | .....0                                                                        | .....(2,537)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 988                                                                   | 10/25/2026                                     | 1.A .....                                                                                                        |
| ..3137BX-R2-0        | FREDDIE MAC 4682 K064 X1 0.729%<br>03/25/27 .....            | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 8,981          | 6,432                                                | .....0                                             | .....(6,432)                                           | .....0                                                                        | .....(6,432)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,660                                                                 | 03/25/2027                                     | 1.A .....                                                                                                        |
| ..3137F1-G6-9        | FHMS K065 X1 0.798% 04/25/27 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 33,682         | 18,360                                               | .....0                                             | .....(18,360)                                          | .....0                                                                        | .....(18,360)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 4,753                                                                 | 04/25/2027                                     | 1.A FE ....                                                                                                      |
| ..3137F3-KA-1        | FHR FHR 4768 ZO 4.000% 10/15/47 .....                        | .....        | 09/01/2024       | Paydown .....        | .....                           | 76,196             | 76,196    | 77,120         | 77,120                                               | .....0                                             | .....(924)                                             | .....0                                                                        | .....(924)                                                                        | .....0                                                                              | 76,196                                            | .....0                                               | .....0                                    | .....0                              | 2,017                                                                 | 10/15/2047                                     | 1.A .....                                                                                                        |
| ..3137F6-4R-5        | FHLMC Multifamil K739ured P K739 X1<br>1.295% 09/25/27 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 8,338          | 0                                                    | .....0                                             | .....(8,338)                                           | .....0                                                                        | .....(8,338)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,768                                                                 | 09/25/2027                                     | 1.A FE ....                                                                                                      |
| ..3137F7-2J-3        | FHMS Q014 X 2.781% 10/25/55 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 74,317         | 62,232                                               | .....0                                             | .....(62,232)                                          | .....0                                                                        | .....(62,232)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 6,230                                                                 | 10/25/2055                                     | 1.A .....                                                                                                        |
| ..3137FC-JM-7        | FHMS K070 X1 0.450% 11/25/27 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 31,812         | 21,780                                               | .....0                                             | .....(21,780)                                          | .....0                                                                        | .....(21,780)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 4,755                                                                 | 11/25/2027                                     | 1.A .....                                                                                                        |
| ..3137FF-XM-4        | FHLMC K605 X1 0.402% 01/25/31 .....                          | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 503            | 458                                                  | .....0                                             | .....(458)                                             | .....0                                                                        | .....(458)                                                                        | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 60                                                                    | 01/25/2031                                     | 1.A .....                                                                                                        |
| ..3137FL-GG-4        | FHMS K088 X1 0.652% 01/25/29 .....                           | .....        | 07/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 0              | 0                                                    | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 0                                                                     | 01/25/2029                                     | 1.A .....                                                                                                        |
| ..3137FL-GG-4        | FHMS K088 X1 0.652% 01/25/29 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 53,328         | 39,589                                               | .....0                                             | .....(47,286)                                          | .....0                                                                        | .....(47,286)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 9,838                                                                 | 01/25/2029                                     | 1.A .....                                                                                                        |
| ..3137FL-YX-6        | FHMS K092 X1 0.854% 04/25/29 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 35,657         | 23,097                                               | .....0                                             | .....(23,097)                                          | .....0                                                                        | .....(23,097)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 3,597                                                                 | 04/25/2029                                     | 1.A .....                                                                                                        |
| ..3137FN-BA-7        | FHMS K096 X1 1.255% 07/25/29 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 48,576         | 41,283                                               | .....0                                             | .....(41,283)                                          | .....0                                                                        | .....(41,283)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 6,611                                                                 | 07/25/2029                                     | 1.A .....                                                                                                        |
| ..3137FQ-KQ-5        | FHLMC Multifamil K103ured P K103 X1<br>0.756% 11/25/29 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 7,429          | 4,053                                                | .....0                                             | .....(6,286)                                           | .....0                                                                        | .....(6,286)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 845                                                                   | 11/25/2029                                     | 1.A .....                                                                                                        |
| ..3137FR-EK-3        | FHMS K104 X1 1.233% 01/25/30 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 181,383        | 138,426                                              | .....0                                             | .....(138,426)                                         | .....0                                                                        | .....(138,426)                                                                    | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 19,134                                                                | 01/25/2030                                     | 1.A .....                                                                                                        |
| ..3137FT-ZS-9        | FHMS K110 X1 1.811% 04/25/30 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 5,853          | 4,989                                                | .....0                                             | .....(4,989)                                           | .....0                                                                        | .....(4,989)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 727                                                                   | 04/25/2030                                     | 1.A FE ....                                                                                                      |
| ..3137FU-PE-8        | FHR 4988 IH IO 2.500% 07/25/35 .....                         | .....        | 09/03/2024       | Paydown .....        | .....                           | 0                  | 0         | 77,172         | 63,710                                               | .....0                                             | .....(63,710)                                          | .....0                                                                        | .....(63,710)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 12,709                                                                | 07/25/2035                                     | 1.A .....                                                                                                        |
| ..3137FU-ZE-7        | FHR K111 X1 1.678% 05/25/30 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 13,149         | 10,989                                               | .....0                                             | .....(11,023)                                          | .....0                                                                        | .....(11,023)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,480                                                                 | 05/25/2030                                     | 1.A FE ....                                                                                                      |
| ..3137FV-5Q-1        | FHLMC Multifamil K113ured P K113 X1<br>1.481% 06/25/30 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 3,068          | 2,688                                                | .....0                                             | .....(2,688)                                           | .....0                                                                        | .....(2,688)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 367                                                                   | 06/25/2030                                     | 1.A FE ....                                                                                                      |
| ..3137FW-HV-5        | FHLMC K116 X1 1.524% 07/25/30 .....                          | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 7,376          | 6,470                                                | .....0                                             | .....(6,470)                                           | .....0                                                                        | .....(6,470)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 905                                                                   | 07/25/2030                                     | 1.A .....                                                                                                        |
| ..3137FX-3T-3        | FHLMC Multifamil K117ured P K117 X1<br>1.327% 08/25/30 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 7,553          | 6,685                                                | .....0                                             | .....(6,685)                                           | .....0                                                                        | .....(6,685)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,310                                                                 | 08/25/2030                                     | 1.A FE ....                                                                                                      |
| ..3137HO-H7-6        | FHMS KLU3 X1 2.074% 01/25/31 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 45,552         | 33,239                                               | .....0                                             | .....(33,239)                                          | .....0                                                                        | .....(33,239)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 4,381                                                                 | 01/25/2031                                     | 1.A .....                                                                                                        |
| ..3137H1-3X-2        | FHLMC 2021-P009 X 1.440% 01/25/31 .....                      | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 31,359         | 25,357                                               | .....0                                             | .....(25,357)                                          | .....0                                                                        | .....(25,357)                                                                     | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 3,827                                                                 | 01/25/2031                                     | 1.A .....                                                                                                        |
| ..3137H1-Z5-8        | FHLMC Multifamil K744ured P K744 X1<br>0.957% 07/25/28 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 9,817          | 6,623                                                | .....0                                             | .....(6,623)                                           | .....0                                                                        | .....(6,623)                                                                      | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 1,071                                                                 | 07/25/2028                                     | 1.A FE ....                                                                                                      |
| ..3137H2-NG-5        | FHLMC Multifamil K745ured P K745 X1<br>0.721% 08/25/28 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 0                  | 0         | 466,619        | 304,340                                              | .....0                                             | .....(304,340)                                         | .....0                                                                        | .....(304,340)                                                                    | .....0                                                                              | 0                                                 | .....0                                               | .....0                                    | .....0                              | 52,317                                                                | 08/25/2028                                     | 1.A FE ....                                                                                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                           | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |        |
|------------------------------|-----------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------|
|                              |                                                                             |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |        |
| CUSIP<br>Ident-<br>ification | Description                                                                 | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |        |
| ..3137H5-DR-5                | FHMS K137 X1 0.296% 11/25/31<br>Freddie Mac Freddie Mac Mult2022ML14 0.142% |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 2,966          | 2,366                                                | 0                                                  | (2,366)                                                | 0                                                                             | (2,366)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 279                                            | 11/25/2031                                                                                                       | 1.A    |
| ..3137H9-MJ-5                | 08/25/38                                                                    |              | 08/01/2024       | Paydown              |                                 | 0                  | 0         | 644            | 729                                                  | 0                                                  | (729)                                                  | 0                                                                             | (729)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 51                                             | 08/25/2038                                                                                                       | 1.A    |
| ..3137HB-LW-2                | FHMS K514 X1 1.160% 12/25/28                                                |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 624            | 0                                                    | 0                                                  | (624)                                                  | 0                                                                             | (624)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 68                                             | 12/25/2028                                                                                                       | 1.A    |
| ..3137HC-KW-1                | FHLMC K520 X1 0.246% 03/25/29                                               |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 666            | 0                                                    | 0                                                  | (666)                                                  | 0                                                                             | (666)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 59                                             | 03/25/2029                                                                                                       | 1.A    |
| ..31380Y-P6-1                | FNMA FN 454145 6.500% 11/01/28                                              |              | 09/01/2024       | Paydown              |                                 | 843                | 843       | 848            | 899                                                  | 0                                                  | (57)                                                   | 0                                                                             | (57)                                                                              | 0                                                                                   | 843                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 37                                             | 11/01/2028                                                                                                       | 1.A    |
| ..31382T-5C-9                | FNMA FN 492343 6.500% 05/01/29                                              |              | 09/01/2024       | Paydown              |                                 | 300                | 300       | 297            | 317                                                  | 0                                                  | (16)                                                   | 0                                                                             | (16)                                                                              | 0                                                                                   | 300                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 13                                             | 05/01/2029                                                                                                       | 1.A    |
| ..31384D-PA-4                | FNMA FN 520717 7.500% 11/01/29                                              |              | 09/01/2024       | Paydown              |                                 | 3,132              | 3,132     | 3,130          | 3,340                                                | 0                                                  | (208)                                                  | 0                                                                             | (208)                                                                             | 0                                                                                   | 3,132                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 157                                            | 11/01/2029                                                                                                       | 1.A    |
| ..31384V-JY-9                | FNMA FN 534979 7.027% 04/01/30                                              |              | 09/01/2024       | Paydown              |                                 | 2,474              | 2,474     | 2,452          | 2,370                                                | 0                                                  | 105                                                    | 0                                                                             | 105                                                                               | 0                                                                                   | 2,474                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 101                                            | 04/01/2030                                                                                                       | 1.A    |
| ..31384V-UL-4                | FNMA FN 535287 8.000% 05/01/30                                              |              | 09/01/2024       | Paydown              |                                 | 340                | 340       | 341            | 359                                                  | 0                                                  | (19)                                                   | 0                                                                             | (19)                                                                              | 0                                                                                   | 340                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 18                                             | 05/01/2030                                                                                                       | 1.A    |
| ..31385B-V9-0                | FNMA FN 539936 7.500% 05/01/30                                              |              | 09/01/2024       | Paydown              |                                 | 543                | 543       | 537            | 567                                                  | 0                                                  | (24)                                                   | 0                                                                             | (24)                                                                              | 0                                                                                   | 543                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 27                                             | 05/01/2030                                                                                                       | 1.A    |
| ..31385J-JC-3                | FNMA FN 545759 6.500% 07/01/32                                              |              | 09/01/2024       | Paydown              |                                 | 4,458              | 4,458     | 4,461          | 4,482                                                | 0                                                  | (25)                                                   | 0                                                                             | (25)                                                                              | 0                                                                                   | 4,458                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 193                                            | 07/01/2032                                                                                                       | 1.A    |
| ..31385J-K4-9                | FNMA FN 545815 7.000% 07/01/32                                              |              | 09/01/2024       | Paydown              |                                 | 4,916              | 4,916     | 4,917          | 4,949                                                | 0                                                  | (33)                                                   | 0                                                                             | (33)                                                                              | 0                                                                                   | 4,916                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 230                                            | 07/01/2032                                                                                                       | 1.A    |
| ..31385W-2S-7                | FNMA FN 555285 6.000% 03/01/33                                              |              | 09/01/2024       | Paydown              |                                 | 1,407              | 1,407     | 1,410          | 1,416                                                | 0                                                  | (9)                                                    | 0                                                                             | (9)                                                                               | 0                                                                                   | 1,407                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 56                                             | 03/01/2033                                                                                                       | 1.A    |
| ..31386U-BV-3                | FNMA FN 573452 7.000% 05/01/31                                              |              | 09/01/2024       | Paydown              |                                 | 15,571             | 15,571    | 15,641         | 15,581                                               | 0                                                  | (11)                                                   | 0                                                                             | (11)                                                                              | 0                                                                                   | 15,571                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 731                                            | 05/01/2031                                                                                                       | 1.A    |
| ..31387N-3G-0                | FNMA FN 589499 6.500% 08/01/31                                              |              | 09/01/2024       | Paydown              |                                 | 565                | 565       | 562            | 560                                                  | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 565                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 25                                             | 08/01/2031                                                                                                       | 1.A    |
| ..31387R-AQ-1                | FNMA FN 591415 6.500% 09/01/31                                              |              | 09/01/2024       | Paydown              |                                 | 809                | 809       | 804            | 802                                                  | 0                                                  | 7                                                      | 0                                                                             | 7                                                                                 | 0                                                                                   | 809                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 35                                             | 09/01/2031                                                                                                       | 1.A    |
| ..31387W-TW-7                | FNMA FN 596465 7.000% 08/01/31                                              |              | 09/01/2024       | Paydown              |                                 | 2,677              | 2,677     | 2,777          | 2,782                                                | 0                                                  | (105)                                                  | 0                                                                             | (105)                                                                             | 0                                                                                   | 2,677                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 125                                            | 08/01/2031                                                                                                       | 1.A    |
| ..3138EO-YE-3                | FN FN AJ7908 3.000% 01/01/27                                                |              | 09/01/2024       | Paydown              |                                 | 12,371             | 12,371    | 11,971         | 12,180                                               | 0                                                  | 191                                                    | 0                                                                             | 191                                                                               | 0                                                                                   | 12,371                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 247                                            | 01/01/2027                                                                                                       | 1.A    |
| ..3138EG-OR-8                | FN FN AL0463 3.000% 07/01/26                                                |              | 09/01/2024       | Paydown              |                                 | 46,346             | 46,346    | 46,380         | 46,290                                               | 0                                                  | 56                                                     | 0                                                                             | 56                                                                                | 0                                                                                   | 46,346                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 938                                            | 07/01/2026                                                                                                       | 1.A    |
| ..3138EJ-C7-1                | FN FN AL1893 3.500% 05/01/32                                                |              | 09/01/2024       | Paydown              |                                 | 71,888             | 71,888    | 72,820         | 72,486                                               | 0                                                  | (599)                                                  | 0                                                                             | (599)                                                                             | 0                                                                                   | 71,888                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,680                                          | 05/01/2032                                                                                                       | 1.A    |
| ..3138EJ-VV-4                | FN FN AL2523 3.500% 09/01/32                                                |              | 09/01/2024       | Paydown              |                                 | 100,863            | 100,863   | 103,590        | 102,940                                              | 0                                                  | (2,077)                                                | 0                                                                             | (2,077)                                                                           | 0                                                                                   | 100,863                                                       | 0                                                    | 0                                         | 0                                   | 0                                                                     | 2,403                                          | 09/01/2032                                                                                                       | 1.A    |
| ..3138EM-LE-9                | FNMA FN AL4824 4.000% 09/01/43                                              |              | 09/01/2024       | Paydown              |                                 | 231,051            | 231,051   | 242,604        | 239,960                                              | 0                                                  | (8,908)                                                | 0                                                                             | (8,908)                                                                           | 0                                                                                   | 231,051                                                       | 0                                                    | 0                                         | 0                                   | 0                                                                     | 6,689                                          | 09/01/2043                                                                                                       | 1.A    |
| ..3138EQ-GE-6                | FN FN AL7396 7.175% 02/01/37                                                |              | 09/03/2024       | Paydown              |                                 | 754                | 754       | 791            | 804                                                  | 0                                                  | (50)                                                   | 0                                                                             | (50)                                                                              | 0                                                                                   | 754                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 37                                             | 02/01/2037                                                                                                       | 1.A    |
| ..3138MC-YS-7                | FN FN AP8820 3.500% 11/01/32                                                |              | 09/01/2024       | Paydown              |                                 | 39,324             | 39,324    | 42,052         | 40,756                                               | 0                                                  | (1,432)                                                | 0                                                                             | (1,432)                                                                           | 0                                                                                   | 39,324                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 916                                            | 11/01/2032                                                                                                       | 1.A    |
| ..3138ML-MF-8                | FN FN AQ4857 3.000% 11/01/32                                                |              | 09/01/2024       | Paydown              |                                 | 67,505             | 67,505    | 67,441         | 67,427                                               | 0                                                  | 77                                                     | 0                                                                             | 77                                                                                | 0                                                                                   | 67,505                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,392                                          | 11/01/2032                                                                                                       | 1.A    |
| ..3138MR-Y8-8                | FN FN AQ9734 3.500% 01/01/33                                                |              | 09/01/2024       | Paydown              |                                 | 20,603             | 20,603    | 22,033         | 21,529                                               | 0                                                  | (926)                                                  | 0                                                                             | (926)                                                                             | 0                                                                                   | 20,603                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 481                                            | 01/01/2033                                                                                                       | 1.A    |
| ..3138W5-2Z-0                | FN FN AR7991 3.500% 03/01/33                                                |              | 09/01/2024       | Paydown              |                                 | 42,184             | 42,184    | 45,111         | 44,008                                               | 0                                                  | (1,824)                                                | 0                                                                             | (1,824)                                                                           | 0                                                                                   | 42,184                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 985                                            | 03/01/2033                                                                                                       | 1.A    |
| ..3138W9-JV-3                | FN FN AS0275 3.000% 08/01/33                                                |              | 09/01/2024       | Paydown              |                                 | 91,466             | 91,466    | 91,365         | 91,334                                               | 0                                                  | 132                                                    | 0                                                                             | 132                                                                               | 0                                                                                   | 91,466                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,893                                          | 08/01/2033                                                                                                       | 1.A    |
| ..3138WE-NQ-8                | FNMA FN AS4898 3.500% 05/01/45                                              |              | 09/01/2024       | Paydown              |                                 | 122,608            | 122,608   | 126,592        | 129,590                                              | 0                                                  | (6,983)                                                | 0                                                                             | (6,983)                                                                           | 0                                                                                   | 122,608                                                       | 0                                                    | 0                                         | 0                                   | 0                                                                     | 2,881                                          | 05/01/2045                                                                                                       | 1.A    |
| ..3138WH-TV-4                | FN AS7763 4.000% 08/01/46                                                   |              | 09/01/2024       | Paydown              |                                 | 63,223             | 63,223    | 66,537         | 70,147                                               | 0                                                  | (6,924)                                                | 0                                                                             | (6,924)                                                                           | 0                                                                                   | 63,223                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,578                                          | 08/01/2046                                                                                                       | 1.A    |
| ..31390Q-Q3-2                | FNMA FN 653074 7.000% 07/01/32                                              |              | 09/01/2024       | Paydown              |                                 | 224                | 224       | 224            | 224                                                  | 0                                                  | (1)                                                    | 0                                                                             | (1)                                                                               | 0                                                                                   | 224                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 10                                             | 07/01/2032                                                                                                       | 1.A    |
| ..31391X-EP-0                | FNMA FN 679742 6.944% 01/01/40                                              |              | 09/01/2024       | Paydown              |                                 | 508                | 508       | 521            | 532                                                  | 0                                                  | (25)                                                   | 0                                                                             | (25)                                                                              | 0                                                                                   | 508                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 19                                             | 01/01/2040                                                                                                       | 1.A    |
| ..31392V-NQ-1                | FGLMC FHR 2496 ZH 5.500% 09/15/32                                           |              | 09/01/2024       | Paydown              |                                 | 3,673              | 3,673     | 3,328          | 3,524                                                | 0                                                  | 150                                                    | 0                                                                             | 150                                                                               | 0                                                                                   | 3,673                                                         | 0                                                    | 0                                         | 0                                   | 0                                                                     | 134                                            | 09/15/2032                                                                                                       | 1.A    |
| ..31393A-SA-0                | FNR 2003-W5 A 5.075% 04/25/33                                               |              | 09/25/2024       | Paydown              |                                 | 281                | 281       | 281            | 281                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 281                                                           | 0                                                    | 0                                         | 0                                   | 0                                                                     | 11                                             | 04/25/2033                                                                                                       | 1.A FE |
| ..31393C-EY-5                | FNW 2003-34 A1 6.000% 04/25/43                                              |              | 09/01/2024       | Paydown              |                                 | 18,520             | 18,520    | 20,973         | 19,750                                               | 0                                                  | (1,231)                                                | 0                                                                             | (1,231)                                                                           | 0                                                                                   | 18,520                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 716                                            | 04/25/2043                                                                                                       | 1.B FE |
| ..31393E-LQ-0                | FNW 2003-W12 2A6 5.000% 06/25/43<br>FREDDIE MAC - CMO FHR 2531 Z 5.500%     |              | 09/01/2024       | Paydown              |                                 | 10,127             | 10,127    | 10,027         | 10,118                                               | 0                                                  | 10                                                     | 0                                                                             | 10                                                                                | 0                                                                                   | 10,127                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 350                                            | 06/25/2043                                                                                                       | 1.A    |
| ..31393G-3L-6                | 12/15/32                                                                    |              | 09/01/2024       | Paydown              |                                 | 20,644             | 20,644    | 19,177         | 19,999                                               | 0                                                  | 646                                                    | 0                                                                             | 646                                                                               | 0                                                                                   | 20,644                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 761                                            | 12/15/2032                                                                                                       | 1.A    |
| ..31393U-A6-0                | FNW 2003-W19 1A7 5.620% 11/25/33                                            |              | 09/01/2024       | Paydown              |                                 | 35,741             | 35,741    | 38,446         | 37,113                                               | 0                                                  | (1,372)                                                | 0                                                                             | (1,372)                                                                           | 0                                                                                   | 35,741                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,342                                          | 11/25/2033                                                                                                       | 1.A    |
| ..31393W-YF-0                | FHR FHR 2638 JH 5.000% 07/15/33                                             |              | 09/01/2024       | Paydown              |                                 | 74,522             | 74,522    | 68,258         | 72,498                                               | 0                                                  | 2,024                                                  | 0                                                                             | 2,024                                                                             | 0                                                                                   | 74,522                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 2,500                                          | 07/15/2033                                                                                                       | 1.A    |
| ..31394B-R7-1                | FNMA 2004-97 B 5.500% 01/25/35                                              |              | 09/01/2024       | Paydown              |                                 | 35,119             | 35,119    | 39,086         | 39,430                                               | 0                                                  | (4,311)                                                | 0                                                                             | (4,311)                                                                           | 0                                                                                   | 35,119                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,288                                          | 01/25/2035                                                                                                       | 1.A    |
| ..31394M-QM-0                | FHR FHR 2702 CE 4.500% 11/15/33                                             |              | 09/01/2024       | Paydown              |                                 | 185,241            | 185,241   | 187,699        | 186,080                                              | 0                                                  | (839)                                                  | 0                                                                             | (839)                                                                             | 0                                                                                   | 185,241                                                       | 0                                                    | 0                                         | 0                                   | 0                                                                     | 5,370                                          | 11/15/2033                                                                                                       | 1.A    |
| ..31394R-JY-6                | FHLMC FHR 2754 PE 5.000% 02/15/34                                           |              | 09/01/2024       | Paydown              |                                 | 39,402             | 39,402    | 40,362         | 39,721                                               | 0                                                  | (319)                                                  | 0                                                                             | (319)                                                                             | 0                                                                                   | 39,402                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,315                                          | 02/15/2034                                                                                                       | 1.A    |
| ..31394R-WV-6                | FHLMC FHR 2758 ZG 5.500% 03/15/34                                           |              | 09/01/2024       | Paydown              |                                 | 29,703             | 29,703    | 28,831         | 29,321                                               | 0                                                  | 382                                                    | 0                                                                             | 382                                                                               | 0                                                                                   | 29,703                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,044                                          | 03/15/2034                                                                                                       | 1.A    |
| ..31396Q-6F-1                | FNR 2009-69 PB 5.000% 09/25/39                                              |              | 09/01/2024       | Paydown              |                                 | 41,073             | 41,073    | 44,641         | 47,575                                               | 0                                                  | (6,502)                                                | 0                                                                             | (6,502)                                                                           | 0                                                                                   | 41,073                                                        | 0                                                    | 0                                         | 0                                   | 0                                                                     | 1,429                                          | 09/25/2039                                                                                                       | 1.A    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                     | 3            | 4                | 5                             | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|---------------------------------------|--------------|------------------|-------------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                       |              |                  |                               |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                           | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser          | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..31396R-DY-0                | FHR FHR 3149 CZ 6.000% 05/15/36 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 10,863             | 10,863    | 12,324         | 12,523                                               | .....0                                             | .....(1,661)                                           | .....0                                                                        | .....(1,661)                                                                      | .....0                                                                              | 10,863                                                        | .....0                                               | .....0                                    | .....0                              | .....437                                                              | 05/15/2036                                     | 1.A .....                                                                                                        |
| ..31397N-LM-5                | FNR 2009-11 NB 5.000% 03/25/29 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 22,536             | 22,536    | 24,944         | 22,766                                               | .....0                                             | .....(230)                                             | .....0                                                                        | .....(230)                                                                        | .....0                                                                              | 22,536                                                        | .....0                                               | .....0                                    | .....0                              | .....745                                                              | 03/25/2029                                     | 1.A .....                                                                                                        |
| ..31398J-RE-5                | FHR FHR 3579 MB 4.500% 09/15/24 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 5,506              | 5,506     | 5,530          | 5,498                                                | .....0                                             | .....8                                                 | .....0                                                                        | .....8                                                                            | .....0                                                                              | 5,506                                                         | .....0                                               | .....0                                    | .....0                              | .....159                                                              | 09/15/2024                                     | 1.A .....                                                                                                        |
| ..31398L-KQ-0                | FHR FHR 3612 JB 4.500% 12/15/24 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 37,312             | 37,312    | 37,306         | 37,249                                               | .....0                                             | .....63                                                | .....0                                                                        | .....63                                                                           | .....0                                                                              | 37,312                                                        | .....0                                               | .....0                                    | .....0                              | .....1,094                                                            | 12/15/2024                                     | 1.A .....                                                                                                        |
| ..31398L-W9-5                | FHR FHR 3627 QH 4.000% 01/15/25 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 43,544             | 43,544    | 45,816         | 43,641                                               | .....0                                             | .....(97)                                              | .....0                                                                        | .....(97)                                                                         | .....0                                                                              | 43,544                                                        | .....0                                               | .....0                                    | .....0                              | .....1,157                                                            | 01/15/2025                                     | 1.A .....                                                                                                        |
| ..31398L-WY-0                | FHR FHR 3619 EJ 4.500% 01/15/25 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 32,272             | 32,272    | 32,217         | 32,216                                               | .....0                                             | .....57                                                | .....0                                                                        | .....57                                                                           | .....0                                                                              | 32,272                                                        | .....0                                               | .....0                                    | .....0                              | .....948                                                              | 01/15/2025                                     | 1.A .....                                                                                                        |
| ..31398R-CD-5                | FNR 2010-43 BM 3.500% 05/25/25 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 13,570             | 13,570    | 12,235         | 13,453                                               | .....0                                             | .....118                                               | .....0                                                                        | .....118                                                                          | .....0                                                                              | 13,570                                                        | .....0                                               | .....0                                    | .....0                              | .....316                                                              | 05/25/2025                                     | 1.A .....                                                                                                        |
| ..31398V-H6-6                | FHR FHR 3640 GM 4.000% 03/15/25 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 77,443             | 77,443    | 76,475         | 77,262                                               | .....0                                             | .....181                                               | .....0                                                                        | .....181                                                                          | .....0                                                                              | 77,443                                                        | .....0                                               | .....0                                    | .....0                              | .....2,064                                                            | 03/15/2025                                     | 1.A .....                                                                                                        |
| ..31398W-MG-6                | FHR FHR 3637 AY 4.000% 02/15/25 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 8,653              | 8,653     | 8,210          | 8,610                                                | .....0                                             | .....43                                                | .....0                                                                        | .....43                                                                           | .....0                                                                              | 8,653                                                         | .....0                                               | .....0                                    | .....0                              | .....231                                                              | 02/15/2025                                     | 1.A .....                                                                                                        |
| ..31402G-SJ-3                | FNMA FN 728721 5.500% 07/01/33 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 4,773              | 4,773     | 4,700          | 4,703                                                | .....0                                             | .....70                                                | .....0                                                                        | .....70                                                                           | .....0                                                                              | 4,773                                                         | .....0                                               | .....0                                    | .....0                              | .....175                                                              | 07/01/2033                                     | 1.A .....                                                                                                        |
| ..31402H-3X-7                | FNMA FN 729914 5.500% 08/01/33 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 1,032              | 1,032     | 1,021          | 1,023                                                | .....0                                             | .....9                                                 | .....0                                                                        | .....9                                                                            | .....0                                                                              | 1,032                                                         | .....0                                               | .....0                                    | .....0                              | .....38                                                               | 08/01/2033                                     | 1.A .....                                                                                                        |
| ..31402T-TM-7                | FNMA FN 737756 5.500% 09/01/33 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 832                | 832       | 839            | 836                                                  | .....0                                             | .....(4)                                               | .....0                                                                        | .....(4)                                                                          | .....0                                                                              | 832                                                           | .....0                                               | .....0                                    | .....0                              | .....31                                                               | 09/01/2033                                     | 1.A .....                                                                                                        |
| ..31405M-JH-1                | FNMA FN 793264 5.500% 09/01/34 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 1,074              | 1,074     | 1,093          | 1,089                                                | .....0                                             | .....(15)                                              | .....0                                                                        | .....(15)                                                                         | .....0                                                                              | 1,074                                                         | .....0                                               | .....0                                    | .....0                              | .....39                                                               | 09/01/2034                                     | 1.A .....                                                                                                        |
| ..31405M-VT-1                | FNMA FN 793626 5.500% 09/01/34 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 1,358              | 1,358     | 1,379          | 1,379                                                | .....0                                             | .....(20)                                              | .....0                                                                        | .....(20)                                                                         | .....0                                                                              | 1,358                                                         | .....0                                               | .....0                                    | .....0                              | .....50                                                               | 09/01/2034                                     | 1.A .....                                                                                                        |
| ..31405Q-LD-8                | FNMA FN 796024 5.500% 09/01/34 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 7,388              | 7,388     | 7,517          | 7,504                                                | .....0                                             | .....(116)                                             | .....0                                                                        | .....(116)                                                                        | .....0                                                                              | 7,388                                                         | .....0                                               | .....0                                    | .....0                              | .....271                                                              | 09/01/2034                                     | 1.A .....                                                                                                        |
| ..31405Q-MU-9                | FNMA FN 796071 5.500% 09/01/34 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 1,000              | 1,000     | 1,018          | 1,016                                                | .....0                                             | .....(16)                                              | .....0                                                                        | .....(16)                                                                         | .....0                                                                              | 1,000                                                         | .....0                                               | .....0                                    | .....0                              | .....37                                                               | 09/01/2034                                     | 1.A .....                                                                                                        |
| ..31406N-YU-2                | FNMA FN 815323 7.258% 01/01/35 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 1,196              | 1,196     | 1,248          | 1,252                                                | .....0                                             | .....(56)                                              | .....0                                                                        | .....(56)                                                                         | .....0                                                                              | 1,196                                                         | .....0                                               | .....0                                    | .....0                              | .....60                                                               | 01/01/2035                                     | 1.A .....                                                                                                        |
| ..3140F8-VR-5                | FN FN BD1523 3.500% 06/01/46 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 363,882            | 363,882   | 383,526        | 387,931                                              | .....0                                             | .....(24,049)                                          | .....0                                                                        | .....(24,049)                                                                     | .....0                                                                              | 363,882                                                       | .....0                                               | .....0                                    | .....0                              | .....8,977                                                            | 06/01/2046                                     | 1.A .....                                                                                                        |
| ..3140HK-2H-0                | FN FN BK6175 4.000% 10/01/48 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 56,113             | 56,113    | 57,095         | 58,938                                               | .....0                                             | .....(2,825)                                           | .....0                                                                        | .....(2,825)                                                                      | .....0                                                                              | 56,113                                                        | .....0                                               | .....0                                    | .....0                              | .....1,506                                                            | 10/01/2048                                     | 1.A .....                                                                                                        |
| ..3140J7-XL-4                | FN FN BM3382 5.000% 03/01/27 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 126                | 126       | 131            | 130                                                  | .....0                                             | .....(4)                                               | .....0                                                                        | .....(4)                                                                          | .....0                                                                              | 126                                                           | .....0                                               | .....0                                    | .....0                              | .....4                                                                | 03/01/2027                                     | 1.A .....                                                                                                        |
| ..3140JG-AM-7                | FN FN BN0011 4.000% 08/01/48 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 1,886              | 1,886     | 1,920          | 1,982                                                | .....0                                             | .....(97)                                              | .....0                                                                        | .....(97)                                                                         | .....0                                                                              | 1,886                                                         | .....0                                               | .....0                                    | .....0                              | .....50                                                               | 08/01/2048                                     | 1.A .....                                                                                                        |
| ..3140JG-WT-8                | FN FN BN0657 4.000% 09/01/48 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 10,554             | 10,554    | 10,577         | 10,666                                               | .....0                                             | .....(112)                                             | .....0                                                                        | .....(112)                                                                        | .....0                                                                              | 10,554                                                        | .....0                                               | .....0                                    | .....0                              | .....281                                                              | 09/01/2048                                     | 1.A .....                                                                                                        |
| ..3140JJ-EX-3                | FN FN BN1949 4.000% 10/01/48 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 399,773            | 399,773   | 401,554        | 406,012                                              | .....0                                             | .....(6,239)                                           | .....0                                                                        | .....(6,239)                                                                      | .....0                                                                              | 399,773                                                       | .....0                                               | .....0                                    | .....0                              | .....10,657                                                           | 10/01/2048                                     | 1.A .....                                                                                                        |
| ..31412E-CK-0                | FNMA FN 922674 6.632% 04/01/36 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 136                | 136       | 142            | 145                                                  | .....0                                             | .....(10)                                              | .....0                                                                        | .....(10)                                                                         | .....0                                                                              | 136                                                           | .....0                                               | .....0                                    | .....0                              | .....6                                                                | 04/01/2036                                     | 1.A .....                                                                                                        |
| ..31412S-PL-3                | FN FN 933427 5.000% 03/01/38 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 1,315              | 1,315     | 1,322          | 1,333                                                | .....0                                             | .....(18)                                              | .....0                                                                        | .....(18)                                                                         | .....0                                                                              | 1,315                                                         | .....0                                               | .....0                                    | .....0                              | .....39                                                               | 03/01/2038                                     | 1.A .....                                                                                                        |
| ..31414V-BF-2                | FNMA FN 977138 5.500% 08/01/38 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 1,953              | 1,953     | 1,990          | 2,021                                                | .....0                                             | .....(68)                                              | .....0                                                                        | .....(68)                                                                         | .....0                                                                              | 1,953                                                         | .....0                                               | .....0                                    | .....0                              | .....72                                                               | 08/01/2038                                     | 1.A .....                                                                                                        |
| ..31416N-HY-1                | FNMA FN AA4746 3.500% 11/01/25 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 18,430             | 18,430    | 18,724         | 18,460                                               | .....0                                             | .....(30)                                              | .....0                                                                        | .....(30)                                                                         | .....0                                                                              | 18,430                                                        | .....0                                               | .....0                                    | .....0                              | .....432                                                              | 11/01/2025                                     | 1.A .....                                                                                                        |
| ..31416T-2P-3                | FNMA FN AA9781 4.500% 07/01/24 .....  | .....        | 07/01/2024       | Paydown                       |                                 | 598                | 598       | 609            | 598                                                  | .....0                                             | .....1                                                 | .....0                                                                        | .....1                                                                            | .....0                                                                              | 598                                                           | .....0                                               | .....0                                    | .....0                              | .....16                                                               | 07/01/2024                                     | 1.A .....                                                                                                        |
| ..31417C-QF-5                | FN FN AB5853 3.000% 08/01/32 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 75,520             | 75,520    | 75,025         | 75,133                                               | .....0                                             | .....387                                               | .....0                                                                        | .....387                                                                          | .....0                                                                              | 75,520                                                        | .....0                                               | .....0                                    | .....0                              | .....1,514                                                            | 08/01/2032                                     | 1.A .....                                                                                                        |
| ..31417C-R8-0                | FN FN AB5910 3.000% 08/01/32 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 197,785            | 197,785   | 197,662        | 197,592                                              | .....0                                             | .....193                                               | .....0                                                                        | .....193                                                                          | .....0                                                                              | 197,785                                                       | .....0                                               | .....0                                    | .....0                              | .....3,963                                                            | 08/01/2032                                     | 1.A .....                                                                                                        |
| ..31417C-UJ-2                | FN FN AB5984 3.000% 08/01/32 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 97,948             | 97,948    | 97,765         | 97,761                                               | .....0                                             | .....188                                               | .....0                                                                        | .....188                                                                          | .....0                                                                              | 97,948                                                        | .....0                                               | .....0                                    | .....0                              | .....1,967                                                            | 08/01/2032                                     | 1.A .....                                                                                                        |
| ..31417F-KT-4                | FN FN AB8405 3.500% 02/01/33 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 41,478             | 41,478    | 44,355         | 43,412                                               | .....0                                             | .....(1,934)                                           | .....0                                                                        | .....(1,934)                                                                      | .....0                                                                              | 41,478                                                        | .....0                                               | .....0                                    | .....0                              | .....965                                                              | 02/01/2033                                     | 1.A .....                                                                                                        |
| ..31417H-CS-1                | FN FN AB9991 3.000% 07/01/33 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 33,522             | 33,522    | 33,491         | 33,478                                               | .....0                                             | .....45                                                | .....0                                                                        | .....45                                                                           | .....0                                                                              | 33,522                                                        | .....0                                               | .....0                                    | .....0                              | .....685                                                              | 07/01/2033                                     | 1.A .....                                                                                                        |
| ..31417T-R2-6                | FNMA AC6804 4.000% 01/01/25 .....     | .....        | 09/01/2024       | Paydown                       |                                 | 14,097             | 14,097    | 14,401         | 14,118                                               | .....0                                             | .....(21)                                              | .....0                                                                        | .....(21)                                                                         | .....0                                                                              | 14,097                                                        | .....0                                               | .....0                                    | .....0                              | .....374                                                              | 01/01/2025                                     | 1.A .....                                                                                                        |
| ..31417V-RS-4                | FNMA FN AC8596 4.000% 01/01/25 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 26,024             | 26,024    | 26,244         | 26,008                                               | .....0                                             | .....17                                                | .....0                                                                        | .....17                                                                           | .....0                                                                              | 26,024                                                        | .....0                                               | .....0                                    | .....0                              | .....689                                                              | 01/01/2025                                     | 1.A .....                                                                                                        |
| ..31417Y-E3-7                | FNMA FN MA0153 4.500% 08/01/24 .....  | .....        | 07/01/2024       | Paydown                       |                                 | 1,924              | 1,924     | 1,980          | 1,925                                                | .....0                                             | .....(1)                                               | .....0                                                                        | .....(1)                                                                          | .....0                                                                              | 1,924                                                         | .....0                                               | .....0                                    | .....0                              | .....51                                                               | 08/01/2024                                     | 1.A .....                                                                                                        |
| ..31418A-WD-6                | FN FN MA1543 3.500% 08/01/33 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 62,489             | 62,489    | 64,246         | 63,749                                               | .....0                                             | .....(1,260)                                           | .....0                                                                        | .....(1,260)                                                                      | .....0                                                                              | 62,489                                                        | .....0                                               | .....0                                    | .....0                              | .....1,468                                                            | 08/01/2033                                     | 1.A .....                                                                                                        |
| ..31418A-YD-4                | FN FN MA1607 3.000% 10/01/33 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 272,748            | 272,748   | 272,152        | 272,169                                              | .....0                                             | .....579                                               | .....0                                                                        | .....579                                                                          | .....0                                                                              | 272,748                                                       | .....0                                               | .....0                                    | .....0                              | .....5,396                                                            | 10/01/2033                                     | 1.A .....                                                                                                        |
| ..31418B-SK-8                | FN FN MA2649 3.000% 06/01/46 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 52,489             | 52,489    | 53,235         | 54,318                                               | .....0                                             | .....(1,830)                                           | .....0                                                                        | .....(1,830)                                                                      | .....0                                                                              | 52,489                                                        | .....0                                               | .....0                                    | .....0                              | .....1,051                                                            | 06/01/2046                                     | 1.A .....                                                                                                        |
| ..31418C-YJ-7                | FN FN MA3412 3.500% 07/01/38 .....    | .....        | 09/01/2024       | Paydown                       |                                 | 128,344            | 128,344   | 133,397        | 139,150                                              | .....0                                             | .....(10,806)                                          | .....0                                                                        | .....(10,806)                                                                     | .....0                                                                              | 128,344                                                       | .....0                                               | .....0                                    | .....0                              | .....2,975                                                            | 07/01/2038                                     | 1.A .....                                                                                                        |
| ..31418D-4X-7                | FNCL 4 N MA4437 2.000% 10/01/51 ..... | .....        | 09/01/2024       | Paydown                       |                                 | 449,362            | 449,362   | 455,277        | 454,825                                              | .....0                                             | .....(5,463)                                           | .....0                                                                        | .....(5,463)                                                                      | .....0                                                                              | 449,362                                                       | .....0                                               | .....0                                    | .....0                              | .....5,998                                                            | 10/01/2051                                     | 1.A .....                                                                                                        |
| ..31419K-UA-5                | FNMA FN AE8702 3.500% 11/01/25 .....  | .....        | 09/01/2024       | Paydown                       |                                 | 9,174              | 9,174     | 9,331          | 9,197                                                | .....0                                             | .....(23)                                              | .....0                                                                        | .....(23)                                                                         | .....0                                                                              | 9,174                                                         | .....0                                               | .....0                                    | .....0                              | .....212                                                              | 11/01/2025                                     | 1.A .....                                                                                                        |
| ..341271-AE-4                | 1.705% 07/01/27 .....                 | .....        | 07/31/2024       | FIFTH THIRD BANK              |                                 | 6,432,650          | 7,000,000 | 7,000,000      | 7,000,000                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 7,000,000                                                     | .....0                                               | .....(567,350)                            | .....(567,350)                      | .....129,296                                                          | 07/01/2027                                     | 1.C FE .....                                                                                                     |
| ..341271-AF-1                | 2.154% 07/01/30 .....                 | .....        | 07/31/2024       | BNY MELLON CAPITAL<br>MARKETS |                                 | 8,052,044          | 9,325,000 | 9,325,000      | 9,325,000                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 9,325,000                                                     | .....0                                               | .....(1,272,956)                          | .....(1,272,956)                    | .....217,599                                                          | 07/01/2030                                     | 1.C FE .....                                                                                                     |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                                                    | 2                                                                      | 3            | 4                | 5                             | 6                               | 7                  | 8                | 9                | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------------------------------|------------------------------------------------------------------------|--------------|------------------|-------------------------------|---------------------------------|--------------------|------------------|------------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                      |                                                                        |              |                  |                               |                                 |                    |                  |                  |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification                                 | Description                                                            | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser          | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value        | Actual<br>Cost   | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..45129Y-4A-1                                        | IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.869% 01/01/39 ..... | .....        | 07/01/2024 ..... | Redemption 100.0000 .....     | .....                           | 195,000 .....      | 195,000 .....    | 195,000 .....    | 195,000 .....                                        | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 195,000 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 6,072 .....                                                           | 01/01/2039 .....                               | 1.B FE .....                                                                                                     |
| ..62630W-EL-7                                        | TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.150% 09/01/30 .....      | .....        | 07/03/2024 ..... | Redemption 100.0000 .....     | .....                           | 8,205,000 .....    | 8,205,000 .....  | 8,205,000 .....  | 5,417,113 .....                                      | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 8,205,000 .....                                               | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 169,276 .....                                                         | 09/01/2030 .....                               | 1.E FE .....                                                                                                     |
| ..63607V-AB-2                                        | NFAGEN GENERAL 3.278% 10/01/37 .....                                   | .....        | 07/03/2024 ..... | Redemption 100.0000 .....     | .....                           | 15,000 .....       | 15,000 .....     | 15,000 .....     | 15,000 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 15,000 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 369 .....                                                             | 10/01/2037 .....                               | 2.B FE .....                                                                                                     |
| ..67737R-AC-3                                        | OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36 .....        | .....        | 09/26/2024 ..... | Redemption 100.0000 .....     | .....                           | 33,563 .....       | 33,563 .....     | 33,563 .....     | 33,563 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 33,563 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 809 .....                                                             | 11/01/2036 .....                               | 1.B FE .....                                                                                                     |
| ..677555-02-3                                        | OH ECON DEV REV 4.375% 06/01/27 .....                                  | .....        | 09/01/2024 ..... | Redemption 100.0000 .....     | .....                           | 85,000 .....       | 85,000 .....     | 85,000 .....     | 85,000 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 85,000 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 2,789 .....                                                           | 06/01/2027 .....                               | 1.B FE .....                                                                                                     |
| ..677560-5M-5                                        | OHIO ST HSG FIN AGY SINGLE FAMILY HSG 5.774% 09/01/38 .....            | .....        | 09/04/2024 ..... | Redemption 100.0000 .....     | .....                           | 5,000 .....        | 5,000 .....      | 5,000 .....      | 5,000 .....                                          | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 5,000 .....                                                   | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 208 .....                                                             | 09/01/2038 .....                               | 1.A FE .....                                                                                                     |
| ..677560-NS-2                                        | OHIO ST HSG FIN AGY 2.900% 09/01/37 .....                              | .....        | 09/01/2024 ..... | Redemption 100.0000 .....     | .....                           | 28,148 .....       | 28,148 .....     | 28,148 .....     | 28,148 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 28,148 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 522 .....                                                             | 09/01/2037 .....                               | 1.A FE .....                                                                                                     |
| ..751093-FE-0                                        | RALEIGH NC CTF5 PRTN VRDN 4.880% 08/01/33 .....                        | .....        | 08/01/2024 ..... | Redemption 100.0000 .....     | .....                           | 165,000 .....      | 165,000 .....    | 165,000 .....    | 0 .....                                              | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 165,000 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 2,269 .....                                                           | 08/01/2033 .....                               | 1.E FE .....                                                                                                     |
| ..88034Y-UII-8                                       | TENDER OPTION BOND TRUST RECEI GENERAL 4.950% 07/01/41 .....           | .....        | 09/26/2024 ..... | Redemption 100.0000 .....     | .....                           | 7,408,425 .....    | 7,408,425 .....  | 7,408,425 .....  | 6,304,038 .....                                      | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 7,408,425 .....                                               | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 305,139 .....                                                         | 07/01/2041 .....                               | 1.E FE .....                                                                                                     |
| ..91412H-FG-3                                        | UNIV OF CALIFORNIA 3.349% 07/01/29 .....                               | .....        | 07/30/2024 ..... | BANK of AMERICA SEC .....     | .....                           | 9,550,600 .....    | 10,000,000 ..... | 10,000,000 ..... | 10,000,000 .....                                     | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 10,000,000 .....                                              | .....0 .....                                         | (449,400) .....                           | (449,400) .....                     | 362,808 .....                                                         | 07/01/2029 .....                               | 1.C FE .....                                                                                                     |
| ..917436-BL-4                                        | UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50 .....                  | .....        | 07/03/2024 ..... | Redemption 100.0000 .....     | .....                           | 450,000 .....      | 450,000 .....    | 465,858 .....    | 460,618 .....                                        | .....0 .....                                       | (10,618) .....                                         | .....0 .....                                                                  | (10,618) .....                                                                    | .....0 .....                                                                        | 450,000 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 17,436 .....                                                          | 01/01/2050 .....                               | 1.C FE .....                                                                                                     |
| ..92812U-M2-1                                        | VASHSG 2013-C A 4.250% 10/25/43 .....                                  | .....        | 09/01/2024 ..... | Redemption 100.0000 .....     | .....                           | 15,239 .....       | 15,239 .....     | 15,239 .....     | 15,239 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 15,239 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 440 .....                                                             | 10/25/2043 .....                               | 1.A FE .....                                                                                                     |
| ..92812U-Q3-5                                        | VASHSG 2013-D A 4.300% 12/25/43 .....                                  | .....        | 09/01/2024 ..... | Various .....                 | .....                           | 23,596 .....       | 23,596 .....     | 23,596 .....     | 23,596 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 23,596 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 592 .....                                                             | 12/25/2043 .....                               | 1.A FE .....                                                                                                     |
| ..92812U-Q4-3                                        | VASHSG 2014-A A 3.500% 10/25/37 .....                                  | .....        | 09/01/2024 ..... | Various .....                 | .....                           | 143,509 .....      | 143,509 .....    | 143,509 .....    | 143,509 .....                                        | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 143,509 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 2,874 .....                                                           | 10/25/2037 .....                               | 1.A FE .....                                                                                                     |
| ..92812U-Q5-0                                        | VASHSG 2015-A A 3.250% 06/25/42 .....                                  | .....        | 09/01/2024 ..... | Various .....                 | .....                           | 403,405 .....      | 403,405 .....    | 404,069 .....    | 403,779 .....                                        | .....0 .....                                       | (374) .....                                            | .....0 .....                                                                  | (374) .....                                                                       | .....0 .....                                                                        | 403,405 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 9,005 .....                                                           | 06/25/2042 .....                               | 1.A FE .....                                                                                                     |
| ..92812U-Q6-8                                        | VASHSG 2016-A A 3.100% 06/25/41 .....                                  | .....        | 09/01/2024 ..... | Redemption 100.0000 .....     | .....                           | 79,597 .....       | 79,597 .....     | 79,597 .....     | 79,597 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 79,597 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 1,706 .....                                                           | 06/25/2041 .....                               | 1.A FE .....                                                                                                     |
| ..92813T-EE-6                                        | VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42 .....                | .....        | 09/01/2024 ..... | Various .....                 | .....                           | 36,222 .....       | 36,222 .....     | 36,222 .....     | 36,222 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 36,222 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 769 .....                                                             | 08/25/2042 .....                               | 1.B FE .....                                                                                                     |
| ..977100-GH-3                                        | WISCONSIN ST GEN FUND ANNUAL A GENERAL 3.154% 05/01/27 .....           | .....        | 07/30/2024 ..... | HILLTOP SECURITIES INC. ..... | .....                           | 3,574,570 .....    | 3,700,000 .....  | 3,700,000 .....  | 3,700,000 .....                                      | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 3,700,000 .....                                               | .....0 .....                                         | (125,430) .....                           | (125,430) .....                     | 87,524 .....                                                          | 05/01/2027 .....                               | 1.C FE .....                                                                                                     |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                                                        |              |                  |                               |                                 | 51,151,670         | 53,566,806       | 59,296,504       | 51,309,894                                           | 0                                                  | (1,819,953)                                            | 0                                                                             | (1,819,953)                                                                       | 0                                                                                   | 53,566,806                                                    | 0                                                    | (2,415,136)                               | (2,415,136)                         | 2,512,887                                                             | XXX                                            | XXX                                                                                                              |
| ..72304@-AA-8                                        | PINEBRIDGE 9.691% 09/21/32 .....                                       | .....        | 07/10/2024 ..... | Redemption 100.0000 .....     | .....                           | 184,352 .....      | 184,352 .....    | 184,352 .....    | 166,091 .....                                        | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 184,352 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 8,851 .....                                                           | 09/21/2032 .....                               | 2.C PL .....                                                                                                     |
| ..72304@-AB-6                                        | PINEBRIDGE 11.691% 09/21/32 .....                                      | .....        | 07/10/2024 ..... | Redemption 100.0000 .....     | .....                           | 83,796 .....       | 83,796 .....     | 83,796 .....     | 75,495 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 83,796 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 4,818 .....                                                           | 09/21/2032 .....                               | 4.A PL .....                                                                                                     |
| ..72303#-AA-7                                        | PINEBRIDGE 6.000% 09/30/33 .....                                       | .....        | 07/05/2024 ..... | Redemption 100.0000 .....     | .....                           | 37,525 .....       | 37,525 .....     | 37,525 .....     | 34,196 .....                                         | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 37,525 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 1,452 .....                                                           | 09/30/2033 .....                               | 2.B PL .....                                                                                                     |
| ..00003#-AC-7                                        | A&E TELEVISION PP 3.780% 08/22/24 .....                                | .....        | 08/22/2024 ..... | Maturity .....                | .....                           | 12,000,000 .....   | 12,000,000 ..... | 11,821,920 ..... | 11,978,458 .....                                     | .....0 .....                                       | 21,542 .....                                           | .....0 .....                                                                  | 21,542 .....                                                                      | .....0 .....                                                                        | 12,000,000 .....                                              | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 453,600 .....                                                         | 08/22/2024 .....                               | 1.G .....                                                                                                        |
| ..000780-GR-1                                        | AMAC 2003-6 1A4 5.500% 05/25/33 .....                                  | .....        | 09/01/2024 ..... | Paydown .....                 | .....                           | 3,817 .....        | 3,817 .....      | 3,335 .....      | 3,335 .....                                          | .....0 .....                                       | 482 .....                                              | .....0 .....                                                                  | 482 .....                                                                         | .....0 .....                                                                        | 3,817 .....                                                   | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 140 .....                                                             | 05/25/2033 .....                               | 1.A FM .....                                                                                                     |
| ..00079C-AE-9                                        | ABFS 2001-2 A4 7.490% 12/25/31 .....                                   | .....        | 09/01/2024 ..... | Paydown .....                 | .....                           | 664 .....          | 664 .....        | 532 .....        | 664 .....                                            | .....0 .....                                       | .....0 .....                                           | .....0 .....                                                                  | .....0 .....                                                                      | .....0 .....                                                                        | 664 .....                                                     | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 33 .....                                                              | 12/25/2031 .....                               | 1.A FM .....                                                                                                     |
| ..00085Y-AA-1                                        | ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26 .....                    | .....        | 09/15/2024 ..... | Paydown .....                 | .....                           | 792,773 .....      | 792,773 .....    | 792,642 .....    | 792,595 .....                                        | .....0 .....                                       | 178 .....                                              | .....0 .....                                                                  | 178 .....                                                                         | .....0 .....                                                                        | 792,773 .....                                                 | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 31,955 .....                                                          | 07/15/2026 .....                               | 1.G FE .....                                                                                                     |
| ..00091J-AA-6                                        | AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51 .....                    | .....        | 07/30/2024 ..... | Paydown .....                 | .....                           | 63,110 .....       | 63,110 .....     | 56,576 .....     | 56,967 .....                                         | .....0 .....                                       | 6,143 .....                                            | .....0 .....                                                                  | 6,143 .....                                                                       | .....0 .....                                                                        | 63,110 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 1,767 .....                                                           | 07/30/2051 .....                               | 2.C FE .....                                                                                                     |
| ..00842B-AC-1                                        | ABMT 2015-5 A3 3.500% 07/25/45 .....                                   | .....        | 09/01/2024 ..... | Paydown .....                 | .....                           | 20,519 .....       | 20,519 .....     | 20,431 .....     | 20,337 .....                                         | .....0 .....                                       | 183 .....                                              | .....0 .....                                                                  | 183 .....                                                                         | .....0 .....                                                                        | 20,519 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 479 .....                                                             | 07/25/2045 .....                               | 1.A .....                                                                                                        |
| ..00842V-AJ-2                                        | ABMT 2016-3 A9 3.500% 08/25/46 .....                                   | .....        | 09/01/2024 ..... | Paydown .....                 | .....                           | 6,121 .....        | 6,121 .....      | 6,213 .....      | 6,306 .....                                          | .....0 .....                                       | (185) .....                                            | .....0 .....                                                                  | (185) .....                                                                       | .....0 .....                                                                        | 6,121 .....                                                   | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 143 .....                                                             | 08/25/2046 .....                               | 1.A .....                                                                                                        |
| ..00842V-AT-0                                        | ABMT 2016-3 B2 3.782% 08/25/46 .....                                   | .....        | 09/01/2024 ..... | Paydown .....                 | .....                           | 45,371 .....       | 45,371 .....     | 46,959 .....     | 46,672 .....                                         | .....0 .....                                       | (1,301) .....                                          | .....0 .....                                                                  | (1,301) .....                                                                     | .....0 .....                                                                        | 45,371 .....                                                  | .....0 .....                                         | .....0 .....                              | .....0 .....                        | 1,147 .....                                                           | 08/25/2046 .....                               | 1.A .....                                                                                                        |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                     | 2                                                                  | 3            | 4                | 5                                     | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |      |
|-----------------------|--------------------------------------------------------------------|--------------|------------------|---------------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|------|
|                       |                                                                    |              |                  |                                       |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |      |
| CUSIP Ident-ification | Description                                                        | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                  | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |      |
| ..00914A-AG-7         | AIR LEASE CORP 3.000% 02/01/30 .....                               |              | 07/16/2024       | FIFTH THIRD BANK .....                |                                 | 7,204,560          | 8,000,000  | 7,832,320      | 7,892,011                                            | .....0                                             | .....8,880                                             | .....0                                                                        | .....8,880                                                                        | .....0                                                                              | .....7,900,891                                                | .....0                                               | .....(696,331)                            | .....(696,331)                      | .....230,667                                                          | 02/01/2030                                     | 2.B FE                                                                                                           | .... |
| ..02148J-AD-9         | CWALT 2006-39CB 1A4 6.000% 01/25/37 .....                          |              | 09/01/2024       | Paydown .....                         |                                 | 12,255             | 11,330     | 9,586          | 8,440                                                | .....0                                             | .....3,815                                             | .....0                                                                        | .....3,815                                                                        | .....0                                                                              | .....12,255                                                   | .....0                                               | .....0                                    | .....0                              | .....497                                                              | 01/25/2037                                     | 1.A FM                                                                                                           | .... |
| ..02666A-AA-6         | AHAR 2015-SFR1 A 3.467% 04/17/52 .....                             |              | 09/01/2024       | Paydown .....                         |                                 | 691                | (1,101)    | (1,000)        | (792)                                                | .....0                                             | .....1,482                                             | .....0                                                                        | .....1,482                                                                        | .....0                                                                              | .....691                                                      | .....0                                               | .....0                                    | .....0                              | .....94                                                               | 09/25/2037                                     | 1.A FM                                                                                                           | .... |
| ..02360B-AH-5         | AMEREN CORPORATION 2.500% 09/15/24 .....                           |              | 09/15/2024       | Maturity<br>Redemption 100.0000 ..... |                                 | 1,970,000          | 1,970,000  | 1,959,362      | 0                                                    | .....0                                             | .....10,638                                            | .....0                                                                        | .....10,638                                                                       | .....0                                                                              | .....1,970,000                                                | .....0                                               | .....0                                    | .....0                              | .....24,625                                                           | 09/15/2024                                     | 2.B FE                                                                                                           | .... |
| ..02376U-AA-3         | AMERICAN AIRLINES INC 3.575% 01/15/28 .....                        |              | 07/15/2024       | Paydown .....                         |                                 | 155,854            | 155,854    | 154,100        | 155,242                                              | .....0                                             | .....611                                               | .....0                                                                        | .....611                                                                          | .....0                                                                              | .....155,854                                                  | .....0                                               | .....0                                    | .....0                              | .....5,572                                                            | 01/15/2028                                     | 1.F FE                                                                                                           | .... |
| ..02660T-ER-0         | AHM 2005-2 5A1 5.564% 09/25/35 .....                               |              | 09/01/2024       | Paydown .....                         |                                 | 5,108              | 5,108      | 4,684          | 4,591                                                | .....0                                             | .....517                                               | .....0                                                                        | .....517                                                                          | .....0                                                                              | .....5,108                                                    | .....0                                               | .....0                                    | .....0                              | .....90                                                               | 09/25/2035                                     | 1.A FM                                                                                                           | .... |
| ..02666A-AA-6         | AHAR 2015-SFR1 A 3.467% 04/17/52 .....                             |              | 09/01/2024       | Paydown .....                         |                                 | 43,350             | 43,350     | 43,320         | 43,281                                               | .....0                                             | .....68                                                | .....0                                                                        | .....68                                                                           | .....0                                                                              | .....43,350                                                   | .....0                                               | .....0                                    | .....0                              | .....1,002                                                            | 04/17/2052                                     | 1.A FE                                                                                                           | .... |
| ..02666A-AG-3         | AHAR 2015-SFR1 XS 0.000% 04/17/52 .....                            |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 0              | 0                                                    | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 04/17/2052                                     | 6. *                                                                                                             | .... |
| ..03464H-AA-3         | Angel Oak Mortga20225 2022-5 A1 4.500%<br>05/25/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 557,978            | 557,978    | 543,455        | 547,662                                              | .....0                                             | .....10,316                                            | .....0                                                                        | .....10,316                                                                       | .....0                                                                              | .....557,978                                                  | .....0                                               | .....0                                    | .....0                              | .....16,687                                                           | 05/25/2067                                     | 1.A FE                                                                                                           | .... |
| ..03464T-AA-7         | Angel Oak Mortga20223 2022-3 A1 4.000%<br>01/25/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 517,042            | 517,042    | 511,508        | 514,937                                              | .....0                                             | .....2,105                                             | .....0                                                                        | .....2,105                                                                        | .....0                                                                              | .....517,042                                                  | .....0                                               | .....0                                    | .....0                              | .....13,108                                                           | 01/25/2067                                     | 1.A FE                                                                                                           | .... |
| ..03464U-AA-4         | Angel Oak Mortga20236 2023-6 A1 6.500%<br>12/25/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 466,257            | 466,257    | 464,570        | 464,702                                              | .....0                                             | .....1,555                                             | .....0                                                                        | .....1,555                                                                        | .....0                                                                              | .....466,257                                                  | .....0                                               | .....0                                    | .....0                              | .....19,833                                                           | 12/25/2067                                     | 1.A FE                                                                                                           | .... |
| ..03465G-AA-4         | Angel Oak Mortga20232 2023-2 A1 4.650%<br>10/25/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 273,452            | 273,452    | 259,779        | 260,523                                              | .....0                                             | .....12,929                                            | .....0                                                                        | .....12,929                                                                       | .....0                                                                              | .....273,452                                                  | .....0                                               | .....0                                    | .....0                              | .....8,438                                                            | 10/25/2067                                     | 1.A FE                                                                                                           | .... |
| ..03465R-AA-0         | Angel Oak Mortga20235 2023-5 A1 4.800%<br>09/25/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 284,662            | 284,662    | 271,213        | 271,823                                              | .....0                                             | .....12,839                                            | .....0                                                                        | .....12,839                                                                       | .....0                                                                              | .....284,662                                                  | .....0                                               | .....0                                    | .....0                              | .....9,083                                                            | 09/25/2067                                     | 1.A FE                                                                                                           | .... |
| ..03465W-AA-9         | Angel Oak Mortga20231 2023-1 A1 4.750%<br>09/26/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 99,957             | 99,957     | 94,475         | 94,538                                               | .....0                                             | .....5,419                                             | .....0                                                                        | .....5,419                                                                        | .....0                                                                              | .....99,957                                                   | .....0                                               | .....0                                    | .....0                              | .....3,197                                                            | 09/26/2067                                     | 1.A FE                                                                                                           | .... |
| ..03465X-AA-7         | Angel Oak Mortga20241 2024-1 A1 5.210%<br>08/25/68 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 1,138,855          | 1,138,855  | 1,112,926      | 0                                                    | .....0                                             | .....25,929                                            | .....0                                                                        | .....25,929                                                                       | .....0                                                                              | .....1,138,855                                                | .....0                                               | .....0                                    | .....0                              | .....34,321                                                           | 08/25/2068                                     | 1.A FE                                                                                                           | .... |
| ..03466D-AA-0         | Angel Oak Mortga20237 2023-7 A1 4.800%<br>11/25/67 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 493,410            | 493,410    | 473,053        | 473,182                                              | .....0                                             | .....20,228                                            | .....0                                                                        | .....20,228                                                                       | .....0                                                                              | .....493,410                                                  | .....0                                               | .....0                                    | .....0                              | .....15,805                                                           | 11/25/2067                                     | 1.A FE                                                                                                           | .... |
| ..03466H-AA-1         | Angel Oak Mortga20243 2024-3 A1 4.800%<br>11/26/68 .....           |              | 09/01/2024       | Paydown .....                         |                                 | 296,031            | 296,031    | 286,568        | 0                                                    | .....0                                             | .....9,463                                             | .....0                                                                        | .....9,463                                                                        | .....0                                                                              | .....296,031                                                  | .....0                                               | .....0                                    | .....0                              | .....6,966                                                            | 11/26/2068                                     | 1.A FE                                                                                                           | .... |
| ..034931-AA-3         | ARBYS 2020-1A A2 3.237% 07/30/50 .....                             |              | 09/01/2024       | Paydown .....                         |                                 | 235,774            | 235,774    | 225,312        | 225,932                                              | .....0                                             | .....9,842                                             | .....0                                                                        | .....9,842                                                                        | .....0                                                                              | .....235,774                                                  | .....0                                               | .....0                                    | .....0                              | .....7,361                                                            | 09/26/2067                                     | 1.A FE                                                                                                           | .... |
| ..038779-AB-0         | ARBYS 2020-1A A2 3.237% 07/30/50 .....                             |              | 07/30/2024       | Paydown .....                         |                                 | 143,458            | 143,458    | 131,414        | 132,914                                              | .....0                                             | .....10,544                                            | .....0                                                                        | .....10,544                                                                       | .....0                                                                              | .....143,458                                                  | .....0                                               | .....0                                    | .....0                              | .....3,483                                                            | 07/30/2050                                     | 2.C FE                                                                                                           | .... |
| ..05377R-DM-3         | AESOP 2019-2A B 3.550% 09/22/25 .....                              |              | 09/20/2024       | Paydown .....                         |                                 | 3,517,500          | 3,517,500  | 3,450,448      | 3,501,019                                            | .....0                                             | .....16,481                                            | .....0                                                                        | .....16,481                                                                       | .....0                                                                              | .....3,517,500                                                | .....0                                               | .....0                                    | .....0                              | .....83,247                                                           | 09/22/2025                                     | 1.E FE                                                                                                           | .... |
| ..05493J-AA-9         | BDS Ltd 2021FL8 2021-FL8 A 6.130%<br>01/18/36 .....                |              | 08/16/2024       | Paydown .....                         |                                 | 3,159,421          | 3,159,421  | 3,159,421      | 3,159,421                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....3,159,421                                                | .....0                                               | .....0                                    | .....0                              | .....128,386                                                          | 01/18/2036                                     | 1.A FE                                                                                                           | .... |
| ..05493J-AE-1         | BDS Ltd 2021FL8 2021-FL8 B 6.561%<br>01/18/36 .....                |              | 08/16/2024       | Paydown .....                         |                                 | 15,000,000         | 15,000,000 | 15,000,000     | 15,000,000                                           | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....15,000,000                                               | .....0                                               | .....0                                    | .....0                              | .....693,695                                                          | 01/18/2036                                     | 1.C FE                                                                                                           | .... |
| ..05493M-AG-9         | Barclays Commec2021C11 gage S 2021-C11 XA<br>1.482% 09/15/54 ..... |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 22,340         | 17,821                                               | .....0                                             | .....(18,987)                                          | .....0                                                                        | .....(18,987)                                                                     | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....2,500                                                            | 09/15/2054                                     | 1.A FE                                                                                                           | .... |
| ..054975-AG-2         | Barclays Commec2022C18 gage S 2022-C18 XA<br>0.639% 12/15/55 ..... |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 5,161          | 4,548                                                | .....0                                             | .....(4,548)                                           | .....0                                                                        | .....(4,548)                                                                      | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....485                                                              | 12/15/2055                                     | 1.A FE                                                                                                           | .... |
| ..05526D-AZ-8         | BAT CAPITAL CORP 3.222% 08/15/24 .....                             |              | 08/15/2024       | Maturity .....                        |                                 | 5,700,000          | 5,700,000  | 5,685,123      | 0                                                    | .....0                                             | .....14,877                                            | .....0                                                                        | .....14,877                                                                       | .....0                                                                              | .....5,700,000                                                | .....0                                               | .....0                                    | .....0                              | .....91,827                                                           | 08/15/2024                                     | 2.A FE                                                                                                           | .... |
| ..05526D-BB-0         | BAT CAPITAL CORP 3.557% 08/15/27 .....                             |              | 09/16/2024       | WELLS FARGO .....                     |                                 | 2,590,881          | 2,634,000  | 2,700,956      | 2,666,621                                            | .....0                                             | .....(6,575)                                           | .....0                                                                        | .....(6,575)                                                                      | .....0                                                                              | .....2,660,046                                                | .....0                                               | .....(69,164)                             | .....(69,164)                       | .....102,020                                                          | 08/15/2027                                     | 2.A FE                                                                                                           | .... |
| ..05531F-BH-5         | TRUIST FIN CORP 2.500% 08/01/24 .....                              |              | 08/01/2024       | Maturity .....                        |                                 | 6,525,000          | 6,525,000  | 6,516,518      | 0                                                    | .....0                                             | .....8,483                                             | .....0                                                                        | .....8,483                                                                        | .....0                                                                              | .....6,525,000                                                | .....0                                               | .....0                                    | .....0                              | .....81,563                                                           | 08/01/2024                                     | 1.G FE                                                                                                           | .... |
| ..05551V-BK-8         | Barclays Commec2021C10 gage S 2021-C10 XA<br>1.337% 07/15/54 ..... |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 591,224        | 426,976                                              | .....0                                             | .....(473,138)                                         | .....0                                                                        | .....(473,138)                                                                    | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....63,490                                                           | 07/15/2054                                     | 1.A FE                                                                                                           | .... |
| ..05552F-BF-0         | Barclays Commec2022C15 gage S 2022-C15 XA<br>0.321% 04/15/55 ..... |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 7,686          | 6,048                                                | .....0                                             | .....(6,048)                                           | .....0                                                                        | .....(6,048)                                                                      | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....652                                                              | 04/15/2055                                     | 1.A FE                                                                                                           | .... |
| ..05552J-AA-7         | PNC BANK NA 2.500% 08/27/24 .....                                  |              | 08/27/2024       | Maturity .....                        |                                 | 3,730,000          | 3,730,000  | 3,714,221      | 0                                                    | .....0                                             | .....15,779                                            | .....0                                                                        | .....15,779                                                                       | .....0                                                                              | .....3,730,000                                                | .....0                                               | .....0                                    | .....0                              | .....46,625                                                           | 08/27/2024                                     | 1.F FE                                                                                                           | .... |
| ..05552Y-AG-1         | Barclays Commec2022C16 gage S 2022-C16 XA<br>0.278% 06/15/55 ..... |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 6,896          | 5,201                                                | .....0                                             | .....(5,201)                                           | .....0                                                                        | .....(5,201)                                                                      | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....502                                                              | 06/15/2055                                     | 1.A FE                                                                                                           | .... |
| ..05553W-AG-4         | Barclays Commec2023C21 gage S 2023-C21 XA<br>0.333% 09/15/56 ..... |              | 09/01/2024       | Paydown .....                         |                                 | 0                  | 0          | 440            | 434                                                  | .....0                                             | .....(434)                                             | .....0                                                                        | .....(434)                                                                        | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....60                                                               | 09/15/2056                                     | 1.A FE                                                                                                           | .... |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                              | 3            | 4                | 5                    | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|----------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                |              |                  |                      |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..05554B-AJ-3        | BFLD Trust 2021FPM 2021-FPM C 8.711%<br>06/15/38               |              | 07/08/2024       | BANK of AMERICA SEC  |                                 | 5,001,563          | 5,000,000  | 5,000,000      | 5,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000,000                                                     | 0                                                    | 1,563                                     | 1,563                               | 257,152                                                               | 06/15/2038                                     | 1.G FE                                                                                                           |
| ..05555F-AH-7        | Barclays Commere20245C27gage S 2024-5C27 XA<br>1.043% 07/15/57 |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 536            | 0                                                    | 0                                                  | (536)                                                  | 0                                                                             | (536)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 20                                                                    | 07/15/2057                                     | 1.A FE                                                                                                           |
| ..05602N-AG-5        | BMO Mortgage Tru2022C2 2022-C2 XA 0.043%<br>07/15/54           |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 12,202         | 10,474                                               | 0                                                  | (10,474)                                               | 0                                                                             | (10,474)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,987                                                                 | 07/15/2054                                     | 1.A FE                                                                                                           |
| ..05604F-AA-3        | BWAY 2013-1515 A1 2.809% 03/10/33                              |              | 09/01/2024       | Paydown              |                                 | 737,528            | 737,528    | 725,339        | 735,833                                              | 0                                                  | 1,694                                                  | 0                                                                             | 1,694                                                                             | 0                                                                                   | 737,528                                                       | 0                                                    | 0                                         | 0                                   | 13,790                                                                | 03/10/2033                                     | 1.A                                                                                                              |
| ..05608V-AE-6        | BX 2021-MFM1 B 6.161% 01/15/34                                 |              | 08/15/2024       | Paydown              |                                 | 530,095            | 530,095    | 530,095        | 530,095                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 530,095                                                       | 0                                                    | 0                                         | 0                                   | 22,972                                                                | 01/15/2034                                     | 1.C FE                                                                                                           |
| ..059469-AF-3        | BOAA 2006-7 A6 6.359% 10/25/36                                 |              | 09/01/2024       | Paydown              |                                 | 5,141              | 5,141      | 1,820          | 1,529                                                | 0                                                  | 3,612                                                  | 0                                                                             | 3,612                                                                             | 0                                                                                   | 5,141                                                         | 0                                                    | 0                                         | 0                                   | 52                                                                    | 10/25/2036                                     | 1.A FM                                                                                                           |
| ..05946X-E7-4        | BAFC 2005-5 2A1 5.500% 09/25/35                                |              | 09/01/2024       | Paydown              |                                 | 904                | 904        | 901            | 910                                                  | 0                                                  | (6)                                                    | 0                                                                             | (6)                                                                               | 0                                                                                   | 904                                                           | 0                                                    | 0                                         | 0                                   | 33                                                                    | 09/25/2035                                     | 1.A FM                                                                                                           |
| ..05946X-GP-2        | BAFC 2004-3 1A1 5.500% 10/25/34                                |              | 09/01/2024       | Paydown              |                                 | 2,450              | 2,450      | 2,313          | 2,319                                                | 0                                                  | 130                                                    | 0                                                                             | 130                                                                               | 0                                                                                   | 2,450                                                         | 0                                                    | 0                                         | 0                                   | 90                                                                    | 10/25/2034                                     | 1.A FM                                                                                                           |
| ..05946X-U9-2        | BAFC 2005-7 4A3 5.750% 11/25/35                                |              | 09/01/2024       | Paydown              |                                 | 5,058              | 5,058      | 4,953          | 5,029                                                | 0                                                  | 30                                                     | 0                                                                             | 30                                                                                | 0                                                                                   | 5,058                                                         | 0                                                    | 0                                         | 0                                   | 193                                                                   | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..05946X-ZZ-9        | BAFC 2005-4 2A1 5.500% 08/25/35                                |              | 09/01/2024       | Paydown              |                                 | 755                | 755        | 719            | 734                                                  | 0                                                  | 21                                                     | 0                                                                             | 21                                                                                | 0                                                                                   | 755                                                           | 0                                                    | 0                                         | 0                                   | 28                                                                    | 08/25/2035                                     | 1.A FM                                                                                                           |
| ..05949C-PJ-9        | BOAMS 2005-L 2A3 5.412% 01/25/36                               |              | 09/01/2024       | Paydown              |                                 | 6,144              | 6,275      | 5,933          | 6,163                                                | 0                                                  | (20)                                                   | 0                                                                             | (20)                                                                              | 0                                                                                   | 6,144                                                         | 0                                                    | 0                                         | 0                                   | 227                                                                   | 01/25/2036                                     | 1.A FM                                                                                                           |
| ..05950P-AJ-2        | BAFC 2006-H 3A2 5.025% 09/20/46                                |              | 09/01/2024       | Paydown              |                                 | 8,609              | 9,024      | 7,653          | 8,465                                                | 0                                                  | 144                                                    | 0                                                                             | 144                                                                               | 0                                                                                   | 8,609                                                         | 0                                                    | 0                                         | 0                                   | 274                                                                   | 09/20/2046                                     | 1.A FM                                                                                                           |
| ..059515-BF-2        | BAFC 2007-3 XA2 5.500% 09/25/34                                |              | 09/01/2024       | Paydown              |                                 | 14,672             | 15,243     | 12,762         | 13,458                                               | 0                                                  | 1,213                                                  | 0                                                                             | 1,213                                                                             | 0                                                                                   | 14,672                                                        | 0                                                    | 0                                         | 0                                   | 560                                                                   | 09/25/2034                                     | 1.A FM                                                                                                           |
| ..05951F-AG-9        | BAFC 2007-1 TA5 6.590% 01/25/37                                |              | 09/01/2024       | Paydown              |                                 | 26,509             | 26,499     | 22,663         | 22,663                                               | 0                                                  | 3,847                                                  | 0                                                                             | 3,847                                                                             | 0                                                                                   | 26,509                                                        | 0                                                    | 0                                         | 0                                   | 869                                                                   | 01/25/2037                                     | 1.A FM                                                                                                           |
| ..06051G-GA-1        | BANK OF AMERICA CORP 3.248% 10/21/27                           |              | 09/17/2024       | KEY BANC-MCDONALD    |                                 | 12,121,124         | 12,400,000 | 12,327,738     | 12,369,073                                           | 0                                                  | 5,584                                                  | 0                                                                             | 5,584                                                                             | 0                                                                                   | 12,374,658                                                    | 0                                                    | (253,534)                                 | (253,534)                           | 365,833                                                               | 10/21/2027                                     | 1.G FE                                                                                                           |
| ..06051G-GZ-6        | BANK OF AMERICA CORP 3.366% 01/23/26                           |              | 09/04/2024       | BARCLAYS             |                                 | 992,510            | 1,000,000  | 962,810        | 988,948                                              | 0                                                  | 3,520                                                  | 0                                                                             | 3,520                                                                             | 0                                                                                   | 992,468                                                       | 0                                                    | 42                                        | 42                                  | 37,587                                                                | 01/23/2026                                     | 1.G FE                                                                                                           |
| ..06054M-AF-0        | BACM 2016-UB10 XA 1.884% 07/15/49                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 21,874         | 8,563                                                | 0                                                  | (8,563)                                                | 0                                                                             | (8,563)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 3,344                                                                 | 07/15/2049                                     | 1.A FE                                                                                                           |
| ..06539L-AZ-3        | BN 2018-BN13 ASB 4.193% 08/15/61                               |              | 09/01/2024       | Paydown              |                                 | 2,152,977          | 2,152,977  | 2,217,411      | 2,167,280                                            | 0                                                  | (14,303)                                               | 0                                                                             | (14,303)                                                                          | 0                                                                                   | 2,152,977                                                     | 0                                                    | 0                                         | 0                                   | 58,823                                                                | 08/15/2061                                     | 1.A                                                                                                              |
| ..06539W-BC-9        | Bank 2020BN25 2020-BN25 XA<br>0.989% 01/15/63                  |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 33,152         | 28,430                                               | 0                                                  | (29,857)                                               | 0                                                                             | (29,857)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 4,808                                                                 | 01/15/2063                                     | 1.A FE                                                                                                           |
| ..06540T-AB-6        | BANK 2018-BN11 ASB 4.010% 03/15/61                             |              | 09/01/2024       | Paydown              |                                 | 435,629            | 435,629    | 448,688        | 439,183                                              | 0                                                  | (3,553)                                                | 0                                                                             | (3,553)                                                                           | 0                                                                                   | 435,629                                                       | 0                                                    | 0                                         | 0                                   | 11,612                                                                | 03/15/2061                                     | 1.A                                                                                                              |
| ..06540T-AE-0        | BANK 2018-BN11 XA 0.590% 03/15/61                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 9,386          | 5,636                                                | 0                                                  | (5,636)                                                | 0                                                                             | (5,636)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,095                                                                 | 03/15/2061                                     | 1.A FE                                                                                                           |
| ..06540W-BH-5        | BANK 2019-BN19 XA 1.070% 08/15/61                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 11,559         | 7,304                                                | 0                                                  | (10,372)                                               | 0                                                                             | (10,372)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,415                                                                 | 08/15/2061                                     | 1.A FE                                                                                                           |
| ..06541F-BB-4        | BANK 2017-BNK4 XA 1.493% 05/15/50                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 9,238          | 4,955                                                | 0                                                  | (4,955)                                                | 0                                                                             | (4,955)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,293                                                                 | 05/15/2050                                     | 1.A FE                                                                                                           |
| ..06541R-BC-6        | Bank 2019BN23 2019-BN23 XA<br>0.801% 12/15/52                  |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 2,923          | 2,748                                                | 0                                                  | (2,779)                                                | 0                                                                             | (2,779)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 416                                                                   | 12/15/2052                                     | 1.A FE                                                                                                           |
| ..066043-AX-8        | Bank5 20245YR6 2024-5YR6 XA<br>0.975% 05/15/57                 |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 342            | 0                                                    | 0                                                  | (342)                                                  | 0                                                                             | (342)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 23                                                                    | 05/15/2057                                     | 1.A FE                                                                                                           |
| ..07332V-BJ-3        | Barclays Commere2017C1 gage S 2017-C1 XA<br>1.608% 02/15/50    |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 27,377         | 19,906                                               | 0                                                  | (19,906)                                               | 0                                                                             | (19,906)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 6,101                                                                 | 02/15/2050                                     | 1.A FE                                                                                                           |
| ..07336N-AE-9        | Bayview Opportun20222 er Fun 2022-2 A5<br>2.500% 12/25/51      |              | 09/01/2024       | Paydown              |                                 | 686,852            | 686,852    | 595,844        | 0                                                    | 0                                                  | 91,008                                                 | 0                                                                             | 91,008                                                                            | 0                                                                                   | 686,852                                                       | 0                                                    | 0                                         | 0                                   | (2,819)                                                               | 12/25/2051                                     | 1.A FE                                                                                                           |
| ..07384M-TM-4        | BSARM 2003-1 5A1 6.900% 04/25/33                               |              | 09/01/2024       | Paydown              |                                 | 930                | 930        | 929            | 930                                                  | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 930                                                           | 0                                                    | 0                                         | 0                                   | 39                                                                    | 04/25/2033                                     | 1.A FM                                                                                                           |
| ..08160B-AE-4        | BMARK 2018-B5 ASB 4.158% 07/15/51                              |              | 09/01/2024       | Paydown              |                                 | 796,265            | 796,265    | 820,151        | 802,668                                              | 0                                                  | (6,404)                                                | 0                                                                             | (6,404)                                                                           | 0                                                                                   | 796,265                                                       | 0                                                    | 0                                         | 0                                   | 22,010                                                                | 07/15/2051                                     | 1.A                                                                                                              |
| ..08160K-AH-7        | BENCHMARK Mortga2019B15 2019-B15 XA 0.924%<br>12/15/72         |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 11,525         | 8,639                                                | 0                                                  | (9,295)                                                | 0                                                                             | (9,295)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,506                                                                 | 12/15/2072                                     | 1.A FE                                                                                                           |
| ..08161Y-BH-5        | BENCHMARK Mortga2022B34 2022-B34 XA 0.101%<br>04/15/55         |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 3,335          | 2,474                                                | 0                                                  | (2,474)                                                | 0                                                                             | (2,474)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 352                                                                   | 04/15/2055                                     | 1.A FE                                                                                                           |
| ..08163A-AF-0        | BMARK 2020-B18 XA 1.908% 07/15/53                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 8,455          | 5,119                                                | 0                                                  | (5,123)                                                | 0                                                                             | (5,123)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 850                                                                   | 07/15/2053                                     | 1.A FE                                                                                                           |
| ..08163X-AZ-6        | BENCHMARK Mortga2024V5 2024-V5 XA 1.298%<br>01/10/57           |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 194            | 0                                                    | 0                                                  | (194)                                                  | 0                                                                             | (194)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 27                                                                    | 01/10/2057                                     | 1.A FE                                                                                                           |
| ..081927-AC-9        | BENCHMARK Mortga2024V6 2024-V6 XA 1.577%<br>10/15/28           |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 1,454          | 0                                                    | 0                                                  | (1,454)                                                | 0                                                                             | (1,454)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 156                                                                   | 10/15/2028                                     | 1.A FE                                                                                                           |
| ..084659-AM-3        | BERKSHIRE HATHAWAY ENERG 3.250% 04/15/28                       |              | 09/17/2024       | GOLDMAN SACHS        |                                 | 9,740,600          | 10,000,000 | 9,963,675      | 9,982,613                                            | 0                                                  | 2,831                                                  | 0                                                                             | 2,831                                                                             | 0                                                                                   | 9,985,444                                                     | 0                                                    | (244,844)                                 | (244,844)                           | 300,625                                                               | 04/15/2028                                     | 1.G FE                                                                                                           |
| ..09660S-AV-2        | BMO Mortgage Tru20245C4 2024-5C4 XA 0.814%<br>05/15/57         |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 1,713          | 0                                                    | 0                                                  | (1,713)                                                | 0                                                                             | (1,713)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 117                                                                   | 05/15/2057                                     | 1.A FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                       | 3            | 4                | 5                               | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-------------------------------------------------------------------------|--------------|------------------|---------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                         |              |                  |                                 |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser            | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..097023-DL-6        | BOEING CO 6.528% 05/01/34 .....                                         |              | 09/26/2024       | BARCLAYS<br>Redemption 100.0000 |                                 | 405,765            | 377,000    | 378,570        | 0                                                    | 0                                                  | (60)                                                   | 0                                                                             | (60)                                                                              | 0                                                                                   | 378,511                                                       | 0                                                    | 27,254                                    | 27,254                              | 9,981                                                                 | 05/01/2034                                     | 2.C FE                                                                                                           |
| ..10240*-AA-7        | BOWIE ACQ LLC PP 3.920% 09/30/38 .....                                  |              | 07/01/2024       |                                 |                                 | 346,743            | 346,743    | 346,743        | 346,743                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 346,743                                                       | 0                                                    | 0                                         | 0                                   | 13,592                                                                | 09/30/2038                                     | 2.C PL                                                                                                           |
| ..10568N-AA-0        | BRAVO Residentia2024NQIM4g Trus 2024-NQIM4 A1A<br>4.350% 01/25/60 ..... |              | 09/01/2024       | Paydown                         |                                 | 622,055            | 622,055    | 593,725        | 0                                                    | 0                                                  | 28,330                                                 | 0                                                                             | 28,330                                                                            | 0                                                                                   | 622,055                                                       | 0                                                    | 0                                         | 0                                   | 5,397                                                                 | 01/25/2060                                     | 1.A FE                                                                                                           |
| ..10569B-AA-5        | BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1<br>2.000% 05/25/59 .....    |              | 09/01/2024       | Paydown                         |                                 | 333,597            | 333,597    | 303,261        | 297,854                                              | 0                                                  | 35,743                                                 | 0                                                                             | 35,743                                                                            | 0                                                                                   | 333,597                                                       | 0                                                    | 0                                         | 0                                   | 5,603                                                                 | 05/25/2059                                     | 1.A                                                                                                              |
| ..10637W-AA-7        | Brean Asset Back2022RM5 ities 2022-RM5 A<br>4.500% 09/25/62 .....       |              | 09/25/2024       | Paydown                         |                                 | 47,529             | 47,529     | 43,364         | 44,325                                               | 0                                                  | 3,143                                                  | 0                                                                             | 3,143                                                                             | 0                                                                                   | 47,529                                                        | 0                                                    | 0                                         | 0                                   | 526                                                                   | 09/25/2062                                     | 1.A FE                                                                                                           |
| ..10638B-AA-2        | BREAN 2023-RM7 A1 4.500% 03/25/78 .....                                 |              | 09/25/2024       | Paydown                         |                                 | 1,229,311          | 1,229,311  | 1,104,747      | 1,104,782                                            | 0                                                  | 124,529                                                | 0                                                                             | 124,529                                                                           | 0                                                                                   | 1,229,311                                                     | 0                                                    | 0                                         | 0                                   | 37,495                                                                | 03/25/2078                                     | 1.A FE                                                                                                           |
| ..10638C-AA-0        | BABS 2021-RM1 A 1.400% 10/25/63 .....                                   |              | 07/25/2024       | Paydown                         |                                 | 35,632             | 35,632     | 33,992         | 34,458                                               | 0                                                  | 1,174                                                  | 0                                                                             | 1,174                                                                             | 0                                                                                   | 35,632                                                        | 0                                                    | 0                                         | 0                                   | 166                                                                   | 10/25/2063                                     | 1.A FE                                                                                                           |
| ..10638J-AA-5        | Brean Asset Back2022RM4 ities 2022-RM4 A1<br>3.000% 07/25/62 .....      |              | 09/25/2024       | Paydown                         |                                 | 1,243,513          | 1,243,513  | 1,152,651      | 1,181,759                                            | 0                                                  | 61,754                                                 | 0                                                                             | 61,754                                                                            | 0                                                                                   | 1,243,513                                                     | 0                                                    | 0                                         | 0                                   | 10,088                                                                | 07/25/2062                                     | 1.A FE                                                                                                           |
| ..10638N-AA-6        | Brean Asset Back2022RM3 ities 2022-RM3 A<br>1.750% 02/25/62 .....       |              | 09/25/2024       | Paydown                         |                                 | 359,248            | 359,248    | 342,379        | 348,162                                              | 0                                                  | 11,086                                                 | 0                                                                             | 11,086                                                                            | 0                                                                                   | 359,248                                                       | 0                                                    | 0                                         | 0                                   | 3,023                                                                 | 02/25/2062                                     | 1.A FE                                                                                                           |
| ..11042T-AA-1        | BRITISH AIR 18-1 AA PTT 3.800% 09/20/31 ..                              |              | 09/20/2024       | Various<br>Redemption 100.0000  |                                 | 131,402            | 131,402    | 128,743        | 128,761                                              | 0                                                  | 2,641                                                  | 0                                                                             | 2,641                                                                             | 0                                                                                   | 131,402                                                       | 0                                                    | 0                                         | 0                                   | 3,745                                                                 | 09/20/2031                                     | 1.D FE                                                                                                           |
| ..11043X-AA-1        | BRITISH AIR 19-1 AA PTT 3.300% 12/15/32 ..                              |              | 09/15/2024       | Redemption 100.0000             |                                 | 344,032            | 344,032    | 299,074        | 291,790                                              | 0                                                  | 52,242                                                 | 0                                                                             | 52,242                                                                            | 0                                                                                   | 344,032                                                       | 0                                                    | 0                                         | 0                                   | 8,515                                                                 | 12/15/2032                                     | 1.D FE                                                                                                           |
| ..11044M-AA-4        | BRITISH AIR 20-1 A PPT 4.250% 11/15/32 ....                             |              | 08/15/2024       |                                 |                                 | 36,987             | 36,987     | 36,987         | 36,987                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 36,987                                                        | 0                                                    | 0                                         | 0                                   | 1,179                                                                 | 11/15/2032                                     | 1.G FE                                                                                                           |
| ..117043-AS-8        | BRUNSWICK CORP 0.850% 08/18/24 .....                                    |              | 08/18/2024       | Maturity                        |                                 | 10,000,000         | 10,000,000 | 9,963,000      | 0                                                    | 0                                                  | 37,000                                                 | 0                                                                             | 37,000                                                                            | 0                                                                                   | 10,000,000                                                    | 0                                                    | 0                                         | 0                                   | 42,500                                                                | 08/18/2024                                     | 2.B FE                                                                                                           |
| ..117043-AU-3        | BRUNSWICK CORP 4.400% 09/15/32 .....                                    |              | 07/15/2024       | MARKET AXESS                    |                                 | 471,491            | 522,000    | 445,531        | 448,998                                              | 0                                                  | 3,342                                                  | 0                                                                             | 3,342                                                                             | 0                                                                                   | 452,340                                                       | 0                                                    | 19,151                                    | 19,151                              | 19,204                                                                | 09/15/2032                                     | 2.B FE                                                                                                           |
| ..12434C-AG-9        | BX Trust 2021SDMF 2021-SDMF B 5.949%<br>09/15/34 .....                  |              | 08/15/2024       | Paydown                         |                                 | 285,981            | 285,981    | 285,109        | 273,845                                              | 0                                                  | 12,136                                                 | 0                                                                             | 12,136                                                                            | 0                                                                                   | 285,981                                                       | 0                                                    | 0                                         | 0                                   | 13,454                                                                | 09/15/2034                                     | 1.A                                                                                                              |
| ..12434C-AJ-3        | BX Trust 2021SDMF 2021-SDMF C 6.099%<br>09/15/34 .....                  |              | 08/15/2024       | Paydown                         |                                 | 160,323            | 160,323    | 159,836        | 153,520                                              | 0                                                  | 6,803                                                  | 0                                                                             | 6,803                                                                             | 0                                                                                   | 160,323                                                       | 0                                                    | 0                                         | 0                                   | 7,725                                                                 | 09/15/2034                                     | 1.A                                                                                                              |
| ..1248ME-AG-4        | CBASS 2007-CB4 A2D 3.441% 04/25/37 .....                                |              | 09/01/2024       | Paydown                         |                                 | 6,135              | 6,135      | 5,030          | 4,956                                                | 0                                                  | 1,179                                                  | 0                                                                             | 1,179                                                                             | 0                                                                                   | 6,135                                                         | 0                                                    | 0                                         | 0                                   | 107                                                                   | 04/25/2037                                     | 1.A FM                                                                                                           |
| ..1248MG-AX-2        | CBASS 2007-CB1 AF1B 3.193% 01/25/37 .....                               |              | 09/01/2024       | Paydown                         |                                 | 484                | 484        | 301            | 145                                                  | 0                                                  | 339                                                    | 0                                                                             | 339                                                                               | 0                                                                                   | 484                                                           | 0                                                    | 0                                         | 0                                   | 4                                                                     | 01/25/2037                                     | 1.A FM                                                                                                           |
| ..12512J-AT-1        | CD 2018-CD7 ASB 4.213% 08/15/51 .....                                   |              | 09/01/2024       | Paydown                         |                                 | 393,958            | 393,958    | 405,770        | 397,361                                              | 0                                                  | (3,404)                                                | 0                                                                             | (3,404)                                                                           | 0                                                                                   | 393,958                                                       | 0                                                    | 0                                         | 0                                   | 11,028                                                                | 08/15/2051                                     | 1.A                                                                                                              |
| ..12526W-AA-7        | Cascade Funding 2022HB8 Trust 2022-HB8 A<br>3.750% 04/25/25 .....       |              | 09/25/2024       | Paydown                         |                                 | 453,138            | 453,138    | 444,163        | 447,949                                              | 0                                                  | 5,189                                                  | 0                                                                             | 5,189                                                                             | 0                                                                                   | 453,138                                                       | 0                                                    | 0                                         | 0                                   | 11,412                                                                | 04/25/2025                                     | 1.A FE                                                                                                           |
| ..12529H-AA-7        | CFMT 2020-AB1 A 1.943% 09/25/50 .....                                   |              | 09/25/2024       | Paydown                         |                                 | 190,143            | 190,143    | 189,534        | 189,574                                              | 0                                                  | 569                                                    | 0                                                                             | 569                                                                               | 0                                                                                   | 190,143                                                       | 0                                                    | 0                                         | 0                                   | 2,583                                                                 | 09/25/2050                                     | 1.A FE                                                                                                           |
| ..12530G-AA-6        | Cascade Funding 2022HB9 Trust 2022-HB9 A<br>3.250% 09/25/37 .....       |              | 09/25/2024       | Paydown                         |                                 | 322,223            | 322,223    | 292,994        | 302,551                                              | 0                                                  | 19,671                                                 | 0                                                                             | 19,671                                                                            | 0                                                                                   | 322,223                                                       | 0                                                    | 0                                         | 0                                   | 6,851                                                                 | 09/25/2037                                     | 1.A FE                                                                                                           |
| ..12530J-AA-0        | Cascade Funding 2022AB2 Trust 2022-AB2 A<br>2.000% 02/25/52 .....       |              | 09/25/2024       | Paydown                         |                                 | 1,848,391          | 1,848,391  | 1,750,097      | 1,794,229                                            | 0                                                  | 54,161                                                 | 0                                                                             | 54,161                                                                            | 0                                                                                   | 1,848,391                                                     | 0                                                    | 0                                         | 0                                   | 23,479                                                                | 02/25/2052                                     | 1.A FE                                                                                                           |
| ..12530K-AA-7        | Cascade Funding 2023HB11 Trust 2023-HB11 A<br>4.000% 02/25/37 .....     |              | 09/25/2024       | Paydown                         |                                 | 791,843            | 791,843    | 751,389        | 753,625                                              | 0                                                  | 38,218                                                 | 0                                                                             | 38,218                                                                            | 0                                                                                   | 791,843                                                       | 0                                                    | 0                                         | 0                                   | 20,739                                                                | 02/25/2037                                     | 1.A FE                                                                                                           |
| ..12530Q-AA-4        | Cascade Funding 2023HB12 Trust 2023-HB12 A<br>4.250% 04/25/33 .....     |              | 09/25/2024       | Paydown                         |                                 | 1,376,460          | 1,376,460  | 1,327,913      | 1,330,194                                            | 0                                                  | 46,266                                                 | 0                                                                             | 46,266                                                                            | 0                                                                                   | 1,376,460                                                     | 0                                                    | 0                                         | 0                                   | 38,678                                                                | 04/25/2033                                     | 1.A FE                                                                                                           |
| ..12531W-AZ-5        | CFPRE 2016-C3 ASB 3.688% 01/10/48 .....                                 |              | 09/01/2024       | Paydown                         |                                 | 641,797            | 641,797    | 661,017        | 643,631                                              | 0                                                  | (1,834)                                                | 0                                                                             | (1,834)                                                                           | 0                                                                                   | 641,797                                                       | 0                                                    | 0                                         | 0                                   | 15,745                                                                | 01/10/2048                                     | 1.A                                                                                                              |
| ..12543P-AQ-6        | CIHL 2006-21 A15 6.000% 02/25/37 .....                                  |              | 09/01/2024       | Paydown                         |                                 | 25                 | 89         | 24             | 18                                                   | 0                                                  | 7                                                      | 0                                                                             | 7                                                                                 | 0                                                                                   | 25                                                            | 0                                                    | 0                                         | 0                                   | 2                                                                     | 02/25/2037                                     | 1.A FM                                                                                                           |
| ..12563L-AS-6        | CLIF 2020-3A A 2.070% 10/18/45 .....                                    |              | 09/18/2024       | Paydown                         |                                 | 1,186,975          | 1,186,975  | 1,182,715      | 1,183,055                                            | 0                                                  | 3,920                                                  | 0                                                                             | 3,920                                                                             | 0                                                                                   | 1,186,975                                                     | 0                                                    | 0                                         | 0                                   | 16,380                                                                | 10/18/2045                                     | 1.F FE                                                                                                           |
| ..12565K-AE-7        | CLI Funding LLC 20221A 2022-1A A1 2.720%<br>01/18/47 .....              |              | 09/18/2024       | Paydown                         |                                 | 200,000            | 200,000    | 182,156        | 184,333                                              | 0                                                  | 15,667                                                 | 0                                                                             | 15,667                                                                            | 0                                                                                   | 200,000                                                       | 0                                                    | 0                                         | 0                                   | 3,627                                                                 | 01/18/2047                                     | 1.F FE                                                                                                           |
| ..12565K-AG-2        | CLI Funding LLC 20221A 2023-1A A 6.310%<br>06/18/48 .....               |              | 09/18/2024       | Paydown                         |                                 | 493,750            | 493,750    | 493,340        | 493,355                                              | 0                                                  | 395                                                    | 0                                                                             | 395                                                                               | 0                                                                                   | 493,750                                                       | 0                                                    | 0                                         | 0                                   | 20,770                                                                | 06/18/2048                                     | 1.G FE                                                                                                           |
| ..12592F-AA-3        | COMM 2014-277P A 3.732% 08/10/49 .....                                  |              | 08/01/2024       | Paydown                         |                                 | 7,000,000          | 7,000,000  | 7,115,123      | 7,002,174                                            | 0                                                  | (2,174)                                                | 0                                                                             | (2,174)                                                                           | 0                                                                                   | 7,000,000                                                     | 0                                                    | 0                                         | 0                                   | 171,336                                                               | 08/10/2049                                     | 1.A                                                                                                              |
| ..12592L-BG-6        | COMM 2014-OR20 ASB 3.305% 11/10/47 .....                                |              | 07/01/2024       | Paydown                         |                                 | 87,004             | 87,004     | 89,610         | 87,072                                               | 0                                                  | (68)                                                   | 0                                                                             | (68)                                                                              | 0                                                                                   | 87,004                                                        | 0                                                    | 0                                         | 0                                   | 1,677                                                                 | 11/10/2047                                     | 1.A                                                                                                              |
| ..12592L-BK-7        | COMM 2014-OR20 XA 0.864% 11/10/47 .....                                 |              | 09/01/2024       | Paydown                         |                                 | 0                  | 0          | 450,418        | 72,537                                               | 0                                                  | (72,537)                                               | 0                                                                             | (72,537)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 129,321                                                               | 11/10/2047                                     | 1.A FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                                                    | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                                                      |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                                                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..12592P-BG-7        | COMM 2014-UBS6 XA 0.806% 12/10/47 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0         | 891,870        | 189,925                                              | 0                                                  | (189,925)                                              | 0                                                                             | (189,925)                                                                         | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 256,531                                                               | 12/10/2047                                     | 1.A FE                                                                                                           |
| ..12592U-AH-5        | CSMLT 2015-1 A4 3.500% 05/25/45 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 20,269             | 20,269    | 20,459         | 20,536                                               | 0                                                  | (266)                                                  | 0                                                                             | (266)                                                                             | 0                                                                                   | 20,269                                                        | 0                                                    | 0                                         | 0                                   | 471                                                                   | 05/25/2045                                     | 1.A                                                                                                              |
| ..12593F-BB-9        | COMM 2015-LC21 ASB 3.421% 07/10/48 .....                                                             |              | 09/01/2024       | Paydown              |                                 | 111,864            | 111,864   | 115,217        | 112,056                                              | 0                                                  | (192)                                                  | 0                                                                             | (192)                                                                             | 0                                                                                   | 111,864                                                       | 0                                                    | 0                                         | 0                                   | 2,555                                                                 | 07/10/2048                                     | 1.A                                                                                                              |
| ..12593J-BC-9        | COMM 2015-CR24 ASB 3.445% 08/10/48 .....                                                             |              | 09/01/2024       | Paydown              |                                 | 643,259            | 643,259   | 662,550        | 644,174                                              | 0                                                  | (915)                                                  | 0                                                                             | (915)                                                                             | 0                                                                                   | 643,259                                                       | 0                                                    | 0                                         | 0                                   | 15,043                                                                | 08/10/2048                                     | 1.A                                                                                                              |
| ..12625K-AM-7        | COMM 2013-CR8 B 3.637% 06/10/46 .....                                                                |              | 08/01/2024       | Paydown              |                                 | 1,172,062          | 1,172,062 | 1,165,842      | 1,172,062                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,172,062                                                     | 0                                                    | 0                                         | 0                                   | 26,248                                                                | 06/10/2046                                     | 1.A                                                                                                              |
| ..12628K-AF-9        | CSAB 2006-3 A3A 6.450% 11/25/36 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 64,435             | 64,435    | 11,315         | 9,941                                                | 0                                                  | 54,495                                                 | 0                                                                             | 54,495                                                                            | 0                                                                                   | 64,435                                                        | 0                                                    | 0                                         | 0                                   | 391                                                                   | 11/25/2036                                     | 1.A FM                                                                                                           |
| ..12628L-AJ-9        | CSAB 2006-4 A6A 6.184% 12/25/36 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 58,512             | 58,512    | 13,165         | 10,190                                               | 0                                                  | 48,322                                                 | 0                                                                             | 48,322                                                                            | 0                                                                                   | 58,512                                                        | 0                                                    | 0                                         | 0                                   | 413                                                                   | 12/25/2036                                     | 1.A FM                                                                                                           |
| ..12631D-BC-6        | COMM Mortgage Tr2014CR17 2014-CR17 XA<br>0.804% 05/10/47 .....                                       |              | 07/01/2024       | Paydown              |                                 | 0                  | 0         | 1,004          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 324                                                                   | 05/10/2047                                     | 1.A FE                                                                                                           |
| ..12646U-AF-5        | CSMC 2013-1VR1 B4 3.472% 03/25/43 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 68,799             | 68,799    | 69,570         | 69,269                                               | 0                                                  | (471)                                                  | 0                                                                             | (471)                                                                             | 0                                                                                   | 68,799                                                        | 0                                                    | 0                                         | 0                                   | 1,685                                                                 | 03/25/2043                                     | 1.A                                                                                                              |
| ..12646W-AS-3        | CSMC 2013-1VR2 B2 3.395% 04/25/43 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 22,917             | 22,917    | 22,092         | 22,634                                               | 0                                                  | 283                                                    | 0                                                                             | 283                                                                               | 0                                                                                   | 22,917                                                        | 0                                                    | 0                                         | 0                                   | 515                                                                   | 04/25/2043                                     | 1.A                                                                                                              |
| ..12647G-CP-1        | CSMC 2013-1VR4 B3 3.494% 07/25/43 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 83,207             | 83,207    | 79,514         | 81,450                                               | 0                                                  | 1,756                                                  | 0                                                                             | 1,756                                                                             | 0                                                                                   | 83,207                                                        | 0                                                    | 0                                         | 0                                   | 1,818                                                                 | 07/25/2043                                     | 1.A                                                                                                              |
| ..12647M-DU-6        | CSMC 2013-6 B3 3.398% 08/25/43 .....                                                                 |              | 09/01/2024       | Paydown              |                                 | 87,710             | 87,710    | 86,051         | 86,668                                               | 0                                                  | 1,041                                                  | 0                                                                             | 1,041                                                                             | 0                                                                                   | 87,710                                                        | 0                                                    | 0                                         | 0                                   | 1,913                                                                 | 08/25/2043                                     | 1.A                                                                                                              |
| ..12647P-AF-5        | CSMC 2013-7 A5 3.000% 08/25/43 .....                                                                 |              | 09/01/2024       | Paydown              |                                 | 7,514              | 7,514     | 7,497          | 7,496                                                | 0                                                  | 18                                                     | 0                                                                             | 18                                                                                | 0                                                                                   | 7,514                                                         | 0                                                    | 0                                         | 0                                   | 150                                                                   | 08/25/2043                                     | 1.A                                                                                                              |
| ..12649G-AQ-9        | CSMC 2014-0AK1 B3 3.640% 11/25/44 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 58,904             | 58,904    | 60,975         | 58,904                                               | 0                                                  | (1,672)                                                | 0                                                                             | (1,672)                                                                           | 0                                                                                   | 58,904                                                        | 0                                                    | 0                                         | 0                                   | 1,531                                                                 | 11/25/2044                                     | 1.A                                                                                                              |
| ..12649G-AR-7        | CSMC 2014-0AK1 B4 3.640% 11/25/44 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 62,290             | 62,290    | 63,886         | 63,465                                               | 0                                                  | (1,176)                                                | 0                                                                             | (1,176)                                                                           | 0                                                                                   | 62,290                                                        | 0                                                    | 0                                         | 0                                   | 1,619                                                                 | 11/25/2044                                     | 1.A                                                                                                              |
| ..12649K-AL-1        | CSMC 2015-WIN1 A7 3.000% 12/25/44 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 3,775              | 3,775     | 3,779          | 3,782                                                | 0                                                  | (7)                                                    | 0                                                                             | (7)                                                                               | 0                                                                                   | 3,775                                                         | 0                                                    | 0                                         | 0                                   | 75                                                                    | 12/25/2044                                     | 1.A                                                                                                              |
| ..12649K-AX-5        | CSMC 2015-WIN1 B4 3.768% 12/25/44 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 40,030             | 40,030    | 39,154         | 39,432                                               | 0                                                  | 598                                                    | 0                                                                             | 598                                                                               | 0                                                                                   | 40,030                                                        | 0                                                    | 0                                         | 0                                   | 998                                                                   | 12/25/2044                                     | 1.A                                                                                                              |
| ..12653T-AA-9        | CSMC 2018-J1 A1 3.500% 02/25/48 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 141,873            | 141,873   | 138,570        | 135,727                                              | 0                                                  | 6,147                                                  | 0                                                                             | 6,147                                                                             | 0                                                                                   | 141,873                                                       | 0                                                    | 0                                         | 0                                   | 3,422                                                                 | 02/25/2048                                     | 1.A                                                                                                              |
| ..12653T-BW-0        | CSMC 2018-J1 B2 3.578% 02/25/48 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 428,538            | 428,538   | 433,359        | 432,708                                              | 0                                                  | (4,170)                                                | 0                                                                             | (4,170)                                                                           | 0                                                                                   | 428,538                                                       | 0                                                    | 0                                         | 0                                   | 10,435                                                                | 02/25/2048                                     | 1.A                                                                                                              |
| ..12653T-BY-6        | CSMC 2018-J1 B4 3.578% 02/25/48 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 96,166             | 96,166    | 85,618         | 86,430                                               | 0                                                  | 9,736                                                  | 0                                                                             | 9,736                                                                             | 0                                                                                   | 96,166                                                        | 0                                                    | 0                                         | 0                                   | 2,342                                                                 | 02/25/2048                                     | 1.A                                                                                                              |
| ..12657N-AA-8        | QOP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31<br>COLT Funding LLC20223 2022-3 A1 3.901%<br>02/25/67 ..... |              | 07/24/2024       | GOLDMAN SACHS        |                                 | 222,766            | 232,000   | 232,000        | 232,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 232,000                                                       | 0                                                    | (9,234)                                   | (9,234)                             | 7,798                                                                 | 06/15/2031                                     | 3.B FE                                                                                                           |
| ..12659Y-AA-2        | COLT Funding LLC20226 2022-6 A1 4.650%<br>06/27/67 .....                                             |              | 09/01/2024       | Paydown              |                                 | 586,819            | 586,819   | 586,813        | 586,750                                              | 0                                                  | 69                                                     | 0                                                                             | 69                                                                                | 0                                                                                   | 586,819                                                       | 0                                                    | 0                                         | 0                                   | 14,796                                                                | 02/25/2067                                     | 1.A FE                                                                                                           |
| ..12662Y-AA-7        | COLT Funding LLC20226 2022-6 A1 4.650%<br>06/27/67 .....                                             |              | 09/01/2024       | Paydown              |                                 | 23,082             | 23,082    | 22,526         | 0                                                    | 0                                                  | 555                                                    | 0                                                                             | 555                                                                               | 0                                                                                   | 23,082                                                        | 0                                                    | 0                                         | 0                                   | 523                                                                   | 06/27/2067                                     | 1.A FE                                                                                                           |
| ..12667F-3U-7        | CWALT 2005-J1 1A8 5.500% 02/25/35 .....                                                              |              | 08/01/2024       | Paydown              |                                 | 6,286              | 6,286     | 5,962          | 6,037                                                | 0                                                  | 249                                                    | 0                                                                             | 249                                                                               | 0                                                                                   | 6,286                                                         | 0                                                    | 0                                         | 0                                   | 212                                                                   | 02/25/2035                                     | 1.A FM                                                                                                           |
| ..12667F-SE-1        | CWALT 2005-6CB 1A3 5.250% 04/25/35 .....                                                             |              | 09/01/2024       | Paydown              |                                 | 13,628             | 13,577    | 11,981         | 11,073                                               | 0                                                  | 2,554                                                  | 0                                                                             | 2,554                                                                             | 0                                                                                   | 13,628                                                        | 0                                                    | 0                                         | 0                                   | 491                                                                   | 04/25/2035                                     | 1.A FM                                                                                                           |
| ..12667F-EG-6        | CWALT 2004-J2 3A3 5.500% 04/25/34 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 7,758              | 7,758     | 7,615          | 7,692                                                | 0                                                  | 66                                                     | 0                                                                             | 66                                                                                | 0                                                                                   | 7,758                                                         | 0                                                    | 0                                         | 0                                   | 288                                                                   | 04/25/2034                                     | 1.A FM                                                                                                           |
| ..12667G-7H-0        | CWALT 2005-46CB A14 5.500% 10/25/35 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 16,265             | 19,739    | 14,915         | 14,610                                               | 0                                                  | 1,655                                                  | 0                                                                             | 1,655                                                                             | 0                                                                                   | 16,265                                                        | 0                                                    | 0                                         | 0                                   | 759                                                                   | 10/25/2035                                     | 1.A FM                                                                                                           |
| ..12667G-AH-6        | CWALT 2005-13CB A8 5.500% 05/25/35 .....                                                             |              | 09/01/2024       | Paydown              |                                 | 21,527             | 21,261    | 19,216         | 18,841                                               | 0                                                  | 2,686                                                  | 0                                                                             | 2,686                                                                             | 0                                                                                   | 21,527                                                        | 0                                                    | 0                                         | 0                                   | 767                                                                   | 05/25/2035                                     | 1.A FM                                                                                                           |
| ..12667G-BD-4        | CWALT 2005-10CB 1A8 5.500% 05/25/35 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 31,828             | 31,828    | 25,959         | 26,412                                               | 0                                                  | 5,416                                                  | 0                                                                             | 5,416                                                                             | 0                                                                                   | 31,828                                                        | 0                                                    | 0                                         | 0                                   | 1,155                                                                 | 05/25/2035                                     | 1.A FM                                                                                                           |
| ..12667G-PV-9        | CWALT 2005-20CB 1A3 5.500% 07/25/35 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 10,011             | 9,942     | 8,994          | 7,328                                                | 0                                                  | 2,683                                                  | 0                                                                             | 2,683                                                                             | 0                                                                                   | 10,011                                                        | 0                                                    | 0                                         | 0                                   | 387                                                                   | 07/25/2035                                     | 1.A FM                                                                                                           |
| ..12667G-XD-0        | CWALT 2005-28CB 2A4 5.750% 08/25/35 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 3,332              | 3,283     | 2,862          | 2,252                                                | 0                                                  | 1,080                                                  | 0                                                                             | 1,080                                                                             | 0                                                                                   | 3,332                                                         | 0                                                    | 0                                         | 0                                   | 129                                                                   | 08/25/2035                                     | 1.A FM                                                                                                           |
| ..12668A-AL-9        | CWALT 2005-47CB A11 5.500% 10/25/35 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 8,427              | 8,339     | 7,012          | 4,701                                                | 0                                                  | 3,726                                                  | 0                                                                             | 3,726                                                                             | 0                                                                                   | 8,427                                                         | 0                                                    | 0                                         | 0                                   | 282                                                                   | 10/25/2035                                     | 1.A FM                                                                                                           |
| ..12668A-MH-5        | CWALT 2005-49CB A3 5.500% 11/25/35 .....                                                             |              | 09/01/2024       | Paydown              |                                 | 44,661             | 44,661    | 41,312         | 32,623                                               | 0                                                  | 12,039                                                 | 0                                                                             | 12,039                                                                            | 0                                                                                   | 44,661                                                        | 0                                                    | 0                                         | 0                                   | 1,665                                                                 | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..12668A-NW-1        | CWALT 2005-54CB 1A4 5.500% 11/25/35 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 18,351             | 18,212    | 17,056         | 13,977                                               | 0                                                  | 4,374                                                  | 0                                                                             | 4,374                                                                             | 0                                                                                   | 18,351                                                        | 0                                                    | 0                                         | 0                                   | 643                                                                   | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..12668B-YF-4        | CWALT 2006-7CB 1A14 6.000% 05/25/36 .....                                                            |              | 09/01/2024       | Paydown              |                                 | 6,009              | 5,955     | 6,009          | 5,955                                                | 0                                                  | 3,314                                                  | 0                                                                             | 3,314                                                                             | 0                                                                                   | 6,009                                                         | 0                                                    | 0                                         | 0                                   | 176                                                                   | 05/25/2036                                     | 1.A FM                                                                                                           |
| ..12668W-AU-1        | CWIL 2007-4 A5W 4.564% 04/25/47 .....                                                                |              | 07/01/2024       | Paydown              |                                 | 4,433              | 4,433     | 4,066          | 4,542                                                | 0                                                  | (109)                                                  | 0                                                                             | (109)                                                                             | 0                                                                                   | 4,433                                                         | 0                                                    | 0                                         | 0                                   | 112                                                                   | 04/25/2047                                     | 1.A FM                                                                                                           |
| ..12669A-HK-7        | CWHL 2005-25 A6 5.500% 11/25/35 .....                                                                |              | 08/01/2024       | Paydown              |                                 | 7                  | (54)      | (46)           | (27)                                                 | 0                                                  | 34                                                     | 0                                                                             | 34                                                                                | 0                                                                                   | 7                                                             | 0                                                    | 0                                         | 0                                   | 2                                                                     | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..12669A-JX-7        | CWHL 2005-24 A7 5.500% 11/25/35 .....                                                                |              | 09/01/2024       | Paydown              |                                 | 286                | 287       | 243            | 164                                                  | 0                                                  | 122                                                    | 0                                                                             | 122                                                                               | 0                                                                                   | 286                                                           | 0                                                    | 0                                         | 0                                   | 12                                                                    | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..12669A-KZ-0        | CWHL 2005-24 A33 5.500% 11/25/35 .....                                                               |              | 09/01/2024       | Paydown              |                                 | 174                | 175       | 148            | 100                                                  | 0                                                  | 74                                                     | 0                                                                             | 74                                                                                | 0                                                                                   | 174                                                           | 0                                                    | 0                                         | 0                                   | 7                                                                     | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..12669F-RG-0        | CWHL 2004-4 A5 5.250% 05/25/34 .....                                                                 |              | 09/01/2024       | Paydown              |                                 | 11,404             | 11,404    | 11,353         | 11,360                                               | 0                                                  | 45                                                     | 0                                                                             | 45                                                                                | 0                                                                                   | 11,404                                                        | 0                                                    | 0                                         | 0                                   | 401                                                                   | 05/25/2034                                     | 1.A FM                                                                                                           |
| ..12669F-UC-5        | CWHL 2004-9 A7 5.250% 06/25/34 .....                                                                 |              | 09/01/2024       | Paydown              |                                 | 22,040             | 22,040    | 20,692         | 21,350                                               | 0                                                  | 690                                                    | 0                                                                             | 690                                                                               | 0                                                                                   | 22,040                                                        | 0                                                    | 0                                         | 0                                   | 709                                                                   | 06/25/2034                                     | 1.A FM                                                                                                           |
| ..12669G-W5-6        | CWHL 2005-J2 3A14 5.500% 08/25/35 .....                                                              |              | 09/01/2024       | Paydown              |                                 | 16,502             | 16,449    | 15,229         | 11,445                                               | 0                                                  | 5,057                                                  | 0                                                                             | 5,057                                                                             | 0                                                                                   | 16,502                                                        | 0                                                    | 0                                         | 0                                   | 640                                                                   | 08/25/2035                                     | 1.A FM                                                                                                           |
| ..13705D-AA-0        | CANAL 2021-1 B 4.307% 09/15/56 .....                                                                 |              | 09/15/2024       | Paydown              |                                 | 185,182            | 185,182   | 190,738        | 195,862                                              | 0                                                  | (10,680)                                               | 0                                                                             | (10,680)                                                                          | 0                                                                                   | 185,182                                                       | 0                                                    | 0                                         | 0                                   | 5,318                                                                 | 09/15/2056                                     | 1.F FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                    | 3            | 4                | 5                    | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                      |              |                  |                      |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..14367L-AC-5        | CarNow Auto Rece20221A Trust 2022-1A B               |              | 08/15/2024       | Paydown              |                                 | 1,234,443          | 1,234,443  | 1,234,273      | 1,234,237                                            | 0                                                  | 206                                                    | 0                                                                             | 206                                                                               | 0                                                                                   | 1,234,443                                                     | 0                                                    | 0                                         | 0                                   | 37,365                                                                | 03/16/2026                                     | 1.C FE                                                                                                           |
| ..147271-AA-8        | Cascade Funding 2019RM3 Trust 2019-RM3 A             |              | 09/25/2024       | Paydown              |                                 | 533,795            | 533,795    | 529,706        | 530,310                                              | 0                                                  | 3,485                                                  | 0                                                                             | 3,485                                                                             | 0                                                                                   | 533,795                                                       | 0                                                    | 0                                         | 0                                   | 10,354                                                                | 06/25/2069                                     | 1.A FE                                                                                                           |
| ..14727Q-AA-3        | CFMT 2018-RM2 A 4.000% 10/25/68                      |              | 09/25/2024       | Paydown              |                                 | 612,377            | 612,377    | 611,947        | 612,425                                              | 0                                                  | (48)                                                   | 0                                                                             | (48)                                                                              | 0                                                                                   | 612,377                                                       | 0                                                    | 0                                         | 0                                   | 16,178                                                                | 10/25/2068                                     | 1.A FE                                                                                                           |
| ..15132E-LC-0        | CDMC 2005-1 A5 5.105% 02/18/35                       |              | 09/01/2024       | Paydown              |                                 | 1,208              | 1,208      | 1,207          | 1,207                                                | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 1,208                                                         | 0                                                    | 0                                         | 0                                   | 41                                                                    | 02/18/2035                                     | 1.A FM                                                                                                           |
| ..15189T-AW-7        | CENTERPOINT ENERGY 2.500% 09/01/24                   |              | 09/01/2024       | Maturity             |                                 | 1,230,000          | 1,230,000  | 1,224,662      | 0                                                    | 0                                                  | 5,338                                                  | 0                                                                             | 5,338                                                                             | 0                                                                                   | 1,230,000                                                     | 0                                                    | 0                                         | 0                                   | 15,375                                                                | 09/01/2024                                     | 2.B FE                                                                                                           |
| ..15723A-AA-9        | Cascade Funding 2024HB15 Trust 2024-HB15 A           |              | 09/25/2024       | Paydown              |                                 | 650,141            | 650,141    | 637,707        | 0                                                    | 0                                                  | 12,434                                                 | 0                                                                             | 12,434                                                                            | 0                                                                                   | 650,141                                                       | 0                                                    | 0                                         | 0                                   | 1,950                                                                 | 08/25/2034                                     | 1.A FE                                                                                                           |
| ..16159M-AA-4        | Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A         |              | 09/01/2024       | Paydown              |                                 | 123,040            | 123,040    | 105,267        | 0                                                    | 0                                                  | 17,774                                                 | 0                                                                             | 17,774                                                                            | 0                                                                                   | 123,040                                                       | 0                                                    | 0                                         | 0                                   | 2,089                                                                 | 03/25/2064                                     | 1.A FE                                                                                                           |
| ..172967-KY-6        | CITIGROUP 3.200% 10/21/26                            |              | 09/10/2024       | TD SECURITIES        |                                 | 7,823,680          | 8,000,000  | 7,367,120      | 7,748,483                                            | 0                                                  | 59,437                                                 | 0                                                                             | 59,437                                                                            | 0                                                                                   | 7,807,919                                                     | 0                                                    | 15,761                                    | 15,761                              | 227,556                                                               | 10/21/2026                                     | 1.G FE                                                                                                           |
| ..173100-AR-9        | CMSI 2006-6 B1 6.000% 11/25/36                       |              | 09/01/2024       | Paydown              |                                 | 0                  | 12,455     | 6,135          | 5,827                                                | 3,622                                              | (9,448)                                                | 0                                                                             | (5,826)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | (11)                                                                  | 11/25/2036                                     | 3.B FM                                                                                                           |
| ..17310F-AT-2        | CMSI 2006-5 3A1 5.500% 09/25/36                      |              | 09/01/2024       | Paydown              |                                 | 10,516             | 10,516     | 10,686         | 10,833                                               | 0                                                  | (317)                                                  | 0                                                                             | (317)                                                                             | 0                                                                                   | 10,516                                                        | 0                                                    | 0                                         | 0                                   | 426                                                                   | 09/25/2036                                     | 1.A FM                                                                                                           |
| ..17312H-AE-3        | CFMSI 2007-2 A5 7.152% 06/25/37                      |              | 09/01/2024       | Paydown              |                                 | 299,533            | 299,533    | 299,524        | 295,770                                              | 0                                                  | 3,762                                                  | 0                                                                             | 3,762                                                                             | 0                                                                                   | 299,533                                                       | 0                                                    | 0                                         | 0                                   | 9,063                                                                 | 06/25/2037                                     | 1.A FM                                                                                                           |
| ..17321L-AA-7        | CMILT1 2013-J1 A1 3.500% 10/25/43                    |              | 09/01/2024       | Paydown              |                                 | 18,386             | 18,386     | 18,071         | 18,052                                               | 0                                                  | 334                                                    | 0                                                                             | 334                                                                               | 0                                                                                   | 18,386                                                        | 0                                                    | 0                                         | 0                                   | 427                                                                   | 10/25/2043                                     | 1.A                                                                                                              |
| ..17322N-AA-2        | CMILT1 2014-J1 A1 3.500% 06/25/44                    |              | 09/01/2024       | Paydown              |                                 | 31,245             | 31,245     | 31,587         | 31,510                                               | 0                                                  | (265)                                                  | 0                                                                             | (265)                                                                             | 0                                                                                   | 31,245                                                        | 0                                                    | 0                                         | 0                                   | 781                                                                   | 06/25/2044                                     | 1.A                                                                                                              |
| ..17323E-AQ-6        | CMILT1 2014-J2 B4 3.831% 11/25/44                    |              | 09/01/2024       | Paydown              |                                 | 40,061             | 40,061     | 40,374         | 40,408                                               | 0                                                  | (347)                                                  | 0                                                                             | (347)                                                                             | 0                                                                                   | 40,061                                                        | 0                                                    | 0                                         | 0                                   | 1,022                                                                 | 11/25/2044                                     | 1.A                                                                                                              |
| ..17324D-BA-1        | CGOINT 2015-P1 XA 0.843% 09/15/48                    |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 52,118         | 17,609                                               | 0                                                  | (17,609)                                               | 0                                                                             | (17,609)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 9,769                                                                 | 09/15/2048                                     | 1.A FE                                                                                                           |
| ..17324V-AR-5        | Citigroup Mortga2015PS1 Trust 2015-PS1 B3            |              | 09/01/2024       | Paydown              |                                 | 243,368            | 243,368    | 235,459        | 235,607                                              | 0                                                  | 7,761                                                  | 0                                                                             | 7,761                                                                             | 0                                                                                   | 243,368                                                       | 0                                                    | 0                                         | 0                                   | 8,365                                                                 | 09/25/2042                                     | 1.A                                                                                                              |
| ..17328R-BE-8        | CGOINT 2020-GC46 XA 1.090% 02/15/53                  |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 22,045         | 13,451                                               | 0                                                  | (13,451)                                               | 0                                                                             | (13,451)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,961                                                                 | 02/15/2053                                     | 1.A FE                                                                                                           |
| ..17329M-CL-1        | Citigroup Mortga2021J2 Trust 2021-J2 A7A             |              | 09/01/2024       | Paydown              |                                 | 530,970            | 530,970    | 437,573        | 439,528                                              | 0                                                  | 91,442                                                 | 0                                                                             | 91,442                                                                            | 0                                                                                   | 530,970                                                       | 0                                                    | 0                                         | 0                                   | 9,043                                                                 | 07/25/2051                                     | 1.A                                                                                                              |
| ..17888H-AA-1        | CIVITAS RESOURCES INC 8.375% 07/01/28                |              | 09/16/2024       | US BANCORP           |                                 | 302,426            | 287,000    | 294,175        | 293,473                                              | 0                                                  | (1,236)                                                | 0                                                                             | (1,236)                                                                           | 0                                                                                   | 292,237                                                       | 0                                                    | 10,190                                    | 10,190                              | 29,244                                                                | 07/01/2028                                     | 3.C FE                                                                                                           |
| ..19260M-AA-4        | COIN 2017-1A A2 5.216% 04/25/47                      |              | 07/25/2024       | Paydown              |                                 | 69,438             | 69,438     | 71,189         | 70,075                                               | 0                                                  | (638)                                                  | 0                                                                             | (638)                                                                             | 0                                                                                   | 69,438                                                        | 0                                                    | 0                                         | 0                                   | 2,716                                                                 | 04/25/2047                                     | 2.C FE                                                                                                           |
| ..193051-AJ-8        | Cold Storage Tru2020ICE5 2020-ICE5 B 6.511% 11/15/37 |              | 08/15/2024       | Paydown              |                                 | 10,478,679         | 10,478,679 | 10,472,130     | 10,475,716                                           | 0                                                  | 2,963                                                  | 0                                                                             | 2,963                                                                             | 0                                                                                   | 10,478,679                                                    | 0                                                    | 0                                         | 0                                   | 478,944                                                               | 11/15/2037                                     | 1.A                                                                                                              |
| ..19685G-AA-4        | COLT Funding LLC20224 2022-4 A1 4.301%               |              | 09/01/2024       | Paydown              |                                 | 150,610            | 150,610    | 149,857        | 149,862                                              | 0                                                  | 748                                                    | 0                                                                             | 748                                                                               | 0                                                                                   | 150,610                                                       | 0                                                    | 0                                         | 0                                   | 4,351                                                                 | 03/25/2067                                     | 1.A FE                                                                                                           |
| ..20030N-CA-7        | COMCAST CORP 3.150% 02/15/28                         |              | 09/27/2024       | GOLDMAN SACHS        |                                 | 9,720,900          | 10,000,000 | 9,977,200      | 9,989,805                                            | 0                                                  | 1,709                                                  | 0                                                                             | 1,709                                                                             | 0                                                                                   | 9,991,514                                                     | 0                                                    | (270,614)                                 | (270,614)                           | 354,375                                                               | 02/15/2028                                     | 1.G FE                                                                                                           |
| ..20338Q-AD-5        | COMMSCOPE FINANCE LLC 6.000% 03/01/26                |              | 08/01/2024       | Various              |                                 | 2,566,200          | 2,730,000  | 2,776,988      | 2,731,494                                            | 0                                                  | (1,494)                                                | 0                                                                             | (1,494)                                                                           | 0                                                                                   | 2,730,000                                                     | 0                                                    | (163,800)                                 | (163,800)                           | 150,445                                                               | 03/01/2026                                     | 5.A FE                                                                                                           |
| ..207932-AA-2        | FNMA - CAS2023R01 2023-R01 1M1 7.663% 12/25/42       |              | 09/25/2024       | Paydown              |                                 | 357,013            | 357,013    | 357,013        | 357,013                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 357,013                                                       | 0                                                    | 0                                         | 0                                   | 18,638                                                                | 12/25/2042                                     | 1.A                                                                                                              |
| ..21872F-AE-7        | CoreVest America20191 e Ltd 2019-1 C                 |              | 08/01/2024       | Paydown              |                                 | 20,228             | 20,228     | 19,760         | 19,945                                               | 0                                                  | 283                                                    | 0                                                                             | 283                                                                               | 0                                                                                   | 20,228                                                        | 0                                                    | 0                                         | 0                                   | 508                                                                   | 03/15/2052                                     | 1.E FE                                                                                                           |
| ..21873A-AA-5        | CoreVest America20204 e Ltd 2020-4 A                 |              | 09/01/2024       | Paydown              |                                 | 721,548            | 721,548    | 655,002        | 681,265                                              | 0                                                  | 40,283                                                 | 0                                                                             | 40,283                                                                            | 0                                                                                   | 721,548                                                       | 0                                                    | 0                                         | 0                                   | 5,702                                                                 | 12/15/2052                                     | 1.A FE                                                                                                           |
| ..21873B-AA-3        | CoreVest America20212 e Ltd 2021-2 A                 |              | 09/01/2024       | Paydown              |                                 | 1,458,464          | 1,458,464  | 1,299,422      | 1,337,803                                            | 0                                                  | 120,661                                                | 0                                                                             | 120,661                                                                           | 0                                                                                   | 1,458,464                                                     | 0                                                    | 0                                         | 0                                   | 14,046                                                                | 07/15/2054                                     | 1.A FE                                                                                                           |
| ..21873C-AC-7        | CoreVest America20203 e Ltd 2020-3 XA                |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 588,713        | 360,002                                              | 0                                                  | (360,002)                                              | 0                                                                             | (360,002)                                                                         | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 206,617                                                               | 08/15/2053                                     | 1.A FE                                                                                                           |
| ..21873L-AA-1        | CoreVest America20211 e Ltd 2021-1 A                 |              | 09/01/2024       | Paydown              |                                 | 106,008            | 106,008    | 89,774         | 92,763                                               | 0                                                  | 13,245                                                 | 0                                                                             | 13,245                                                                            | 0                                                                                   | 106,008                                                       | 0                                                    | 0                                         | 0                                   | 1,106                                                                 | 04/15/2053                                     | 1.A FE                                                                                                           |
| ..21873N-AA-7        | CoreVest America20213 e Trus 2021-3 A                |              | 09/01/2024       | Paydown              |                                 | 642,825            | 642,825    | 579,572        | 601,679                                              | 0                                                  | 41,146                                                 | 0                                                                             | 41,146                                                                            | 0                                                                                   | 642,825                                                       | 0                                                    | 0                                         | 0                                   | 8,107                                                                 | 10/15/2054                                     | 1.A FE                                                                                                           |
| ..224044-CH-8        | COX COMMUNICATIONS INC 3.150% 08/15/24               |              | 08/15/2024       | Maturity             |                                 | 3,698,000          | 3,698,000  | 3,684,958      | 0                                                    | 0                                                  | 13,042                                                 | 0                                                                             | 13,042                                                                            | 0                                                                                   | 3,698,000                                                     | 0                                                    | 0                                         | 0                                   | 58,244                                                                | 08/15/2024                                     | 2.B FE                                                                                                           |
| ..224044-CJ-4        | COX COMMUNICATIONS INC 3.500% 08/15/27               |              | 09/23/2024       | Various              |                                 | 9,844,596          | 10,057,000 | 9,293,680      | 9,698,495                                            | 0                                                  | 67,612                                                 | 0                                                                             | 67,612                                                                            | 0                                                                                   | 9,766,106                                                     | 0                                                    | 78,490                                    | 78,490                              | 390,128                                                               | 08/15/2027                                     | 2.B FE                                                                                                           |
| ..22534L-AA-0        | Credit Acceptanc20221A oan Tr 2022-1A A              |              | 09/15/2024       | Paydown              |                                 | 3,110,618          | 3,110,618  | 3,109,919      | 3,110,355                                            | 0                                                  | 263                                                    | 0                                                                             | 263                                                                               | 0                                                                                   | 3,110,618                                                     | 0                                                    | 0                                         | 0                                   | 95,630                                                                | 06/15/2032                                     | 1.A FE                                                                                                           |
| ..22541Q-FV-9        | CSFB 2003-17 1A4 5.500% 06/25/33                     |              | 09/01/2024       | Paydown              |                                 | 1,309              | 1,309      | 1,260          | 1,280                                                | 0                                                  | 29                                                     | 0                                                                             | 29                                                                                | 0                                                                                   | 1,309                                                         | 0                                                    | 0                                         | 0                                   | 48                                                                    | 06/25/2033                                     | 4.B FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                     | 3            | 4                | 5                              | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-----------------------------------------------------------------------|--------------|------------------|--------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                       |              |                  |                                |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                           | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser           | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..22541Q-MA-7        | CSFB 2003-19 1A4 5.250% 07/25/33 .....                                |              | 07/01/2024       | Paydown                        |                                 | 2,499              | 2,499      | 2,488          | 2,489                                                | 0                                                  | 10                                                     | 0                                                                             | 10                                                                                | 0                                                                                   | 2,499                                                         | 0                                                    | 0                                         | 0                                   | 77                                                                    | 07/25/2033                                     | 1.G FM                                                                                                           |
| ..22541S-W3-8        | CSFB 2004-8 4A3 5.500% 12/25/34 .....                                 |              | 09/01/2024       | Paydown                        |                                 | 21,418             | 21,418     | 20,735         | 21,195                                               | 0                                                  | 223                                                    | 0                                                                             | 223                                                                               | 0                                                                                   | 21,418                                                        | 0                                                    | 0                                         | 0                                   | 785                                                                   | 12/25/2034                                     | 1.A FM                                                                                                           |
| ..225458-PR-3        | CSFB 2005-4 2A4 5.500% 06/25/35 .....                                 |              | 09/01/2024       | Paydown                        |                                 | 36,052             | 35,740     | 33,576         | 26,281                                               | 0                                                  | 9,772                                                  | 0                                                                             | 9,772                                                                             | 0                                                                                   | 36,052                                                        | 0                                                    | 0                                         | 0                                   | 1,250                                                                 | 06/25/2035                                     | 1.A FM                                                                                                           |
| ..225470-M6-7        | CSMC 2006-3 1A4A 6.396% 04/25/36 .....                                |              | 09/01/2024       | Paydown                        |                                 | 24,495             | 24,495     | 14,832         | 13,499                                               | 0                                                  | 10,996                                                 | 0                                                                             | 10,996                                                                            | 0                                                                                   | 24,495                                                        | 0                                                    | 0                                         | 0                                   | 627                                                                   | 04/25/2036                                     | 1.A FM                                                                                                           |
| ..225470-QY-2        | CSMC 2005-5 A2F 5.865% 04/25/36 .....                                 |              | 09/25/2024       | Paydown                        |                                 | 21,236             | 21,236     | 9,523          | 191                                                  | 0                                                  | 21,045                                                 | 0                                                                             | 21,045                                                                            | 0                                                                                   | 21,236                                                        | 0                                                    | 0                                         | 0                                   | 184                                                                   | 04/25/2036                                     | 1.A FM                                                                                                           |
| ..22943H-AG-1        | CSAB 2006-1 A6A 6.672% 06/25/36 .....                                 |              | 09/01/2024       | Paydown                        |                                 | 29,964             | 29,964     | 15,301         | 7,384                                                | 0                                                  | 22,580                                                 | 0                                                                             | 22,580                                                                            | 0                                                                                   | 29,964                                                        | 0                                                    | 0                                         | 0                                   | 112                                                                   | 06/25/2036                                     | 1.A FM                                                                                                           |
| ..233046-AF-8        | DNKN 2017-1A A211 4.030% 11/20/47 .....                               |              | 08/20/2024       | Paydown                        |                                 | 20,000             | 20,000     | 20,000         | 20,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 20,000                                                        | 0                                                    | 0                                         | 0                                   | 605                                                                   | 11/20/2047                                     | 2.B FE                                                                                                           |
| ..233046-AQ-4        | DNKN 2021-1A A211 2.493% 11/20/51 .....                               |              | 08/20/2024       | Paydown                        |                                 | 37,500             | 37,500     | 37,500         | 37,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 37,500                                                        | 0                                                    | 0                                         | 0                                   | 701                                                                   | 11/20/2051                                     | 2.B FE                                                                                                           |
| ..23306G-AC-1        | DBGS 2018-B10D B 6.280% 05/15/35<br>Dell Equipment F20221 rust 2.940% |              | 08/15/2024       | Paydown                        |                                 | 498,657            | 498,657    | 498,930        | 498,956                                              | 0                                                  | (299)                                                  | 0                                                                             | (299)                                                                             | 0                                                                                   | 498,657                                                       | 0                                                    | 0                                         | 0                                   | 22,013                                                                | 05/15/2035                                     | 1.A                                                                                                              |
| ..24703W-AE-9        | 08/23/27 .....                                                        |              | 08/22/2024       | Paydown                        |                                 | 5,117,000          | 5,117,000  | 4,996,671      | 5,000,362                                            | 0                                                  | 116,638                                                | 0                                                                             | 116,638                                                                           | 0                                                                                   | 5,117,000                                                     | 0                                                    | 0                                         | 0                                   | 100,293                                                               | 08/23/2027                                     | 1.F FE                                                                                                           |
| ..251510-FX-6        | DBALT 2005-4 A6 5.300% 09/25/35 .....                                 |              | 09/01/2024       | Paydown                        |                                 | 17,598             | 17,353     | 15,811         | 15,325                                               | 0                                                  | 2,274                                                  | 0                                                                             | 2,274                                                                             | 0                                                                                   | 17,598                                                        | 0                                                    | 0                                         | 0                                   | 506                                                                   | 09/25/2035                                     | 3.B FM                                                                                                           |
| ..251510-ML-4        | DBALT 2006-AB1 A3 6.365% 02/25/36 .....                               |              | 09/01/2024       | Paydown                        |                                 | 10,128             | 10,128     | 9,262          | 9,355                                                | 0                                                  | 773                                                    | 0                                                                             | 773                                                                               | 0                                                                                   | 10,128                                                        | 0                                                    | 0                                         | 0                                   | 318                                                                   | 02/25/2036                                     | 1.A FM                                                                                                           |
| ..251513-AQ-0        | DBALT 2006-AB4 A1A 6.005% 10/25/36 .....                              |              | 09/01/2024       | Paydown                        |                                 | 173                | 178        | 147            | 147                                                  | 0                                                  | 26                                                     | 0                                                                             | 26                                                                                | 0                                                                                   | 173                                                           | 0                                                    | 0                                         | 0                                   | 5                                                                     | 10/25/2036                                     | 1.A FM                                                                                                           |
| ..25151E-AD-5        | DBALT 2006-AB3 A4 6.923% 07/25/36 .....                               |              | 09/01/2024       | Paydown                        |                                 | 18,319             | 18,319     | 15,800         | 14,974                                               | 0                                                  | 3,345                                                  | 0                                                                             | 3,345                                                                             | 0                                                                                   | 18,319                                                        | 0                                                    | 0                                         | 0                                   | 611                                                                   | 07/25/2036                                     | 1.A FM                                                                                                           |
| ..26078J-AE-0        | DOWDUPONT INC 5.319% 11/15/38 .....                                   |              | 07/01/2024       | Call 106.0909 .....            |                                 | 776,585            | 732,000    | 732,000        | 732,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 732,000                                                       | 0                                                    | 0                                         | 0                                   | 65,963                                                                | 11/15/2038                                     | 2.A FE                                                                                                           |
| ..26208L-AC-2        | HONK 2018-1A A2 4.739% 04/20/48 .....                                 |              | 07/29/2024       | Paydown                        |                                 | 10,189,600         | 10,189,600 | 10,190,481     | 10,189,805                                           | 0                                                  | (205)                                                  | 0                                                                             | (205)                                                                             | 0                                                                                   | 10,189,600                                                    | 0                                                    | 0                                         | 0                                   | 374,204                                                               | 04/20/2048                                     | 2.C FE                                                                                                           |
| ..26208L-AD-0        | HONK 2019-1A A2 4.641% 04/20/49 .....                                 |              | 07/20/2024       | Paydown                        |                                 | 22,500             | 22,500     | 22,500         | 22,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 22,500                                                        | 0                                                    | 0                                         | 0                                   | 783                                                                   | 04/20/2049                                     | 2.C FE                                                                                                           |
| ..26208L-AE-8        | HONK 2019-2A A2 3.981% 10/20/49 .....                                 |              | 07/20/2024       | Paydown                        |                                 | 66,338             | 66,338     | 62,762         | 63,072                                               | 0                                                  | 3,265                                                  | 0                                                                             | 3,265                                                                             | 0                                                                                   | 66,338                                                        | 0                                                    | 0                                         | 0                                   | 1,981                                                                 | 10/20/2049                                     | 2.C FE                                                                                                           |
| ..26209X-AA-9        | HONK 2020-1A A2 3.786% 07/20/50 .....                                 |              | 07/20/2024       | Paydown                        |                                 | 28,125             | 28,125     | 28,281         | 28,217                                               | 0                                                  | (92)                                                   | 0                                                                             | (92)                                                                              | 0                                                                                   | 28,125                                                        | 0                                                    | 0                                         | 0                                   | 799                                                                   | 07/20/2050                                     | 2.C FE                                                                                                           |
| ..26209X-AC-5        | HONK 2020-2A A2 3.237% 01/20/51 .....                                 |              | 07/20/2024       | Paydown                        |                                 | 13,125             | 13,125     | 13,125         | 13,125                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 13,125                                                        | 0                                                    | 0                                         | 0                                   | 319                                                                   | 01/20/2051                                     | 2.C FE                                                                                                           |
| ..26209X-AD-3        | HONK 2021-1A A2 2.791% 10/20/51 .....                                 |              | 07/20/2024       | Paydown                        |                                 | 30,000             | 30,000     | 27,886         | 28,400                                               | 0                                                  | 1,600                                                  | 0                                                                             | 1,600                                                                             | 0                                                                                   | 30,000                                                        | 0                                                    | 0                                         | 0                                   | 628                                                                   | 10/20/2051                                     | 2.C FE                                                                                                           |
| ..26209X-AF-8        | HONK 2022-1A A2 7.393% 10/20/52 .....                                 |              | 07/20/2024       | Paydown                        |                                 | 61,000             | 61,000     | 61,000         | 61,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 61,000                                                        | 0                                                    | 0                                         | 0                                   | 3,382                                                                 | 10/20/2052                                     | 2.C FE                                                                                                           |
| ..28415A-AB-3        | 02/25/38 .....                                                        |              | 09/25/2024       | Paydown                        |                                 | 566,175            | 566,175    | 567,768        | 567,848                                              | 0                                                  | (1,673)                                                | 0                                                                             | (1,673)                                                                           | 0                                                                                   | 566,175                                                       | 0                                                    | 0                                         | 0                                   | 24,493                                                                | 02/25/2038                                     | 1.G FE                                                                                                           |
| ..28416T-AB-1        | EHGVT 2019-A B 2.910% 01/25/34 .....                                  |              | 09/25/2024       | Paydown<br>Redemption 100.0000 |                                 | 300,058            | 300,058    | 300,010        | 299,913                                              | 0                                                  | 145                                                    | 0                                                                             | 145                                                                               | 0                                                                                   | 300,058                                                       | 0                                                    | 0                                         | 0                                   | 5,851                                                                 | 01/25/2034                                     | 1.F FE                                                                                                           |
| ..28932M-AG-0        | ELM RD GENERATING STAT 4.673% 01/19/31 .....                          |              | 07/19/2024       | Redemption 100.0000            |                                 | 28,873             | 28,873     | 28,873         | 28,873                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 28,873                                                        | 0                                                    | 0                                         | 0                                   | 1,349                                                                 | 01/19/2031                                     | 1.F FE                                                                                                           |
| ..29252B-AA-7        | SOUTHERN LIGHTS PP 3.980% 06/30/40 .....                              |              | 07/01/2024       |                                |                                 | 198,299            | 198,299    | 198,299        | 198,299                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 198,299                                                       | 0                                                    | 0                                         | 0                                   | 7,860                                                                 | 06/30/2040                                     | 1.G PL                                                                                                           |
| ..29977J-AA-4        | EVER 2013-1 A1 2.250% 03/25/43 .....                                  |              | 09/01/2024       | Paydown                        |                                 | 34,628             | 34,628     | 33,264         | 32,362                                               | 0                                                  | 2,266                                                  | 0                                                                             | 2,266                                                                             | 0                                                                                   | 34,628                                                        | 0                                                    | 0                                         | 0                                   | 483                                                                   | 03/25/2043                                     | 1.A                                                                                                              |
| ..29977K-AA-1        | EVER 2013-2 A 3.000% 06/25/43 .....                                   |              | 09/01/2024       | Paydown                        |                                 | 44,418             | 44,418     | 43,864         | 43,890                                               | 0                                                  | 528                                                    | 0                                                                             | 528                                                                               | 0                                                                                   | 44,418                                                        | 0                                                    | 0                                         | 0                                   | 929                                                                   | 06/25/2043                                     | 1.A                                                                                                              |
| ..29978C-AA-8        | EVER 2018-1 A1 3.500% 02/25/48 .....                                  |              | 09/01/2024       | Paydown                        |                                 | 57,141             | 57,141     | 56,498         | 55,803                                               | 0                                                  | 1,338                                                  | 0                                                                             | 1,338                                                                             | 0                                                                                   | 57,141                                                        | 0                                                    | 0                                         | 0                                   | 1,273                                                                 | 02/25/2048                                     | 1.A                                                                                                              |
| ..30165X-AE-5        | Exeter Automobil20212A ables 2021-2A C<br>0.980% 06/15/26 .....       |              | 07/15/2024       | Paydown                        |                                 | 40,045             | 40,045     | 39,054         | 39,727                                               | 0                                                  | 318                                                    | 0                                                                             | 318                                                                               | 0                                                                                   | 40,045                                                        | 0                                                    | 0                                         | 0                                   | 1,040                                                                 | 06/15/2026                                     | 1.A FE                                                                                                           |
| ..30166N-AJ-5        | Exeter Automobil20203A ables 2020-3A E<br>3.440% 08/17/26 .....       |              | 09/15/2024       | Paydown                        |                                 | 777,684            | 777,684    | 750,222        | 760,856                                              | 0                                                  | 16,828                                                 | 0                                                                             | 16,828                                                                            | 0                                                                                   | 777,684                                                       | 0                                                    | 0                                         | 0                                   | 19,794                                                                | 08/17/2026                                     | 1.A FE                                                                                                           |
| ..30167Y-AJ-0        | Exeter Automobil20202A ables 7.190%<br>09/15/27 .....                 |              | 09/15/2024       | Paydown                        |                                 | 374,353            | 374,353    | 376,970        | 0                                                    | 0                                                  | (2,618)                                                | 0                                                                             | (2,618)                                                                           | 0                                                                                   | 374,353                                                       | 0                                                    | 0                                         | 0                                   | 4,278                                                                 | 09/15/2027                                     | 1.A FE                                                                                                           |
| ..302972-AN-4        | FREMF Mortgage T2019K89 2019-K89 X2A 0.100%<br>01/25/29 .....         |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0          | 21,570         | 14,563                                               | 0                                                  | (14,563)                                               | 0                                                                             | (14,563)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,233                                                                 | 01/25/2029                                     | 1.A FE                                                                                                           |
| ..30297R-AA-7        | FREMF Mortgage T2018K84 2018-K84 X2A 0.100%<br>10/25/28 .....         |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0          | 17,281         | 11,039                                               | 0                                                  | (11,039)                                               | 0                                                                             | (11,039)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,999                                                                 | 10/25/2028                                     | 1.A FE                                                                                                           |
| ..30300S-AU-6        | FREMF 2020-K737 C 3.303% 01/25/53 .....                               |              | 08/02/2024       | WELLS FARGO                    |                                 | 4,789,453          | 5,000,000  | 4,944,545      | 4,937,286                                            | 0                                                  | (35,642)                                               | 0                                                                             | (35,642)                                                                          | 0                                                                                   | 4,901,645                                                     | 0                                                    | (112,191)                                 | (112,191)                           | 113,897                                                               | 01/25/2053                                     | 1.F                                                                                                              |
| ..30311M-AN-2        | FREMF Mortgage T2019K95 2019-K95 X2A 0.100%<br>06/25/29 .....         |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0          | 23,016         | 17,076                                               | 0                                                  | (17,076)                                               | 0                                                                             | (17,076)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,510                                                                 | 06/25/2029                                     | 1.A FE                                                                                                           |
| ..30315D-AS-7        | FREMF 2019-K103 B 3.456% 12/25/51 .....                               |              | 08/02/2024       | WELLS FARGO                    |                                 | 4,670,898          | 5,000,000  | 5,035,156      | 5,018,135                                            | 0                                                  | (2,730)                                                | 0                                                                             | (2,730)                                                                           | 0                                                                                   | 5,015,405                                                     | 0                                                    | (344,506)                                 | (344,506)                           | 119,144                                                               | 12/25/2051                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                             | 3            | 4                | 5                              | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-------------------------------------------------------------------------------|--------------|------------------|--------------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                               |              |                  |                                |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser           | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..30315K-AA-0        | FREMF Mortgage T2020K113 2020-K113 X2A<br>0.100% 05/25/53                     |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0         | 4,296          | 3,566                                                | 0                                                  | (3,566)                                                | 0                                                                             | (3,566)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 473                                                                   | 05/25/2053                                     | 1.A FE                                                                                                           |
| ..31572Y-AA-6        | Ellington Financ20222 gage T 2022-2 A1<br>4.299% 04/25/67                     |              | 09/01/2024       | Paydown                        |                                 | 244,286            | 244,286   | 243,270        | 243,288                                              | 0                                                  | 998                                                    | 0                                                                             | 998                                                                               | 0                                                                                   | 244,286                                                       | 0                                                    | 0                                         | 0                                   | 6,919                                                                 | 04/25/2067                                     | 1.A FE                                                                                                           |
| ..31737K-AA-8        | Finance of Ameri2022S4 tured 2022-S4 A1A<br>2.500% 01/25/57                   |              | 09/25/2024       | Paydown                        |                                 | 548,522            | 548,522   | 499,372        | 515,252                                              | 0                                                  | 33,270                                                 | 0                                                                             | 33,270                                                                            | 0                                                                                   | 548,522                                                       | 0                                                    | 0                                         | 0                                   | 9,351                                                                 | 01/25/2057                                     | 1.A FE                                                                                                           |
| ..31739R-AA-1        | Finance of Ameri2023S1 tured 2023-S1 A1<br>3.000% 02/23/53                    |              | 09/25/2024       | Paydown                        |                                 | 163,314            | 163,314   | 149,890        | 153,197                                              | 0                                                  | 10,117                                                 | 0                                                                             | 10,117                                                                            | 0                                                                                   | 163,314                                                       | 0                                                    | 0                                         | 0                                   | 2,858                                                                 | 02/23/2053                                     | 1.A FE                                                                                                           |
| ..31739T-AA-7        | Finance of Ameri2023S2 tured 2023-S2 A1<br>6.500% 04/25/73                    |              | 09/25/2024       | Paydown                        |                                 | 293,465            | 293,465   | 283,156        | 290,679                                              | 0                                                  | 2,786                                                  | 0                                                                             | 2,786                                                                             | 0                                                                                   | 293,465                                                       | 0                                                    | 0                                         | 0                                   | 6,732                                                                 | 04/25/2073                                     | 1.A FE                                                                                                           |
| ..31740R-AB-6        | Finance of Ameri2024S1 tured 2024-S1 A1<br>3.500% 02/25/74                    |              | 09/25/2024       | Paydown                        |                                 | 126,741            | 126,741   | 118,844        | 0                                                    | 0                                                  | 7,898                                                  | 0                                                                             | 7,898                                                                             | 0                                                                                   | 126,741                                                       | 0                                                    | 0                                         | 0                                   | 2,069                                                                 | 02/25/2074                                     | 1.A FE                                                                                                           |
| ..33767D-AB-1        | FIRSTCASH INC 4.625% 09/01/28<br>FirstKey Homes 2021SFR33 Trus 2021-SFR3 A    |              | 09/17/2024       | BANK of AMERICA SEC            |                                 | 327,983            | 339,000   | 339,000        | 339,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 339,000                                                       | 0                                                    | (11,018)                                  | (11,018)                            | 16,419                                                                | 09/01/2028                                     | 3.B FE                                                                                                           |
| ..33768J-AA-9        | 2.135% 12/17/38                                                               |              | 09/01/2024       | Paydown                        |                                 | 52,982             | 52,982    | 47,242         | 49,009                                               | 0                                                  | 3,972                                                  | 0                                                                             | 3,972                                                                             | 0                                                                                   | 52,982                                                        | 0                                                    | 0                                         | 0                                   | 761                                                                   | 12/17/2038                                     | 1.A FE                                                                                                           |
| ..33850B-AX-5        | FSMT 2017-1 B2 3.633% 03/25/47                                                |              | 09/01/2024       | Paydown                        |                                 | 127,486            | 127,486   | 126,863        | 126,954                                              | 0                                                  | 531                                                    | 0                                                                             | 531                                                                               | 0                                                                                   | 127,486                                                       | 0                                                    | 0                                         | 0                                   | 3,084                                                                 | 03/25/2047                                     | 1.A                                                                                                              |
| ..34417M-AB-3        | FOCUS 2017-1A A211 5.093% 04/30/47<br>Focus Brands Fun20171A 2022-1 A2 7.206% |              | 07/30/2024       | Paydown                        |                                 | 53,500             | 53,500    | 55,253         | 54,508                                               | 0                                                  | (1,008)                                                | 0                                                                             | (1,008)                                                                           | 0                                                                                   | 53,500                                                        | 0                                                    | 0                                         | 0                                   | 2,044                                                                 | 04/30/2047                                     | 2.B FE                                                                                                           |
| ..34417R-AB-2        | 07/30/52<br>Focus Brands Fun20171A 2023-2 A2 8.241%                           |              | 07/30/2024       | Paydown                        |                                 | 75,000             | 75,000    | 75,000         | 75,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 75,000                                                        | 0                                                    | 0                                         | 0                                   | 4,053                                                                 | 07/30/2052                                     | 2.B FE                                                                                                           |
| ..34417R-AC-0        | 10/30/53                                                                      |              | 07/30/2024       | Paydown<br>Redemption 100.0000 |                                 | 36,250             | 36,250    | 36,250         | 36,250                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 36,250                                                        | 0                                                    | 0                                         | 0                                   | 2,000                                                                 | 10/30/2053                                     | 2.B FE                                                                                                           |
| ..34486*-AA-0        | FOOTBALL CLUB TRUST PP 3.410% 10/05/24                                        |              | 08/01/2024       |                                |                                 | 384,615            | 384,615   | 384,615        | 384,615                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 384,615                                                       | 0                                                    | 0                                         | 0                                   | 9,727                                                                 | 10/05/2024                                     | 1.F FE                                                                                                           |
| ..35137L-AL-9        | FOX CORP 3.500% 04/08/30<br>FREMF Mortgage T2014K37 2014-K37 X2B 0.100%       |              | 08/23/2024       | WELLS FARGO                    |                                 | 4,725,300          | 5,000,000 | 4,989,950      | 4,993,110                                            | 0                                                  | 684                                                    | 0                                                                             | 684                                                                               | 0                                                                                   | 4,993,794                                                     | 0                                                    | (268,494)                                 | (268,494)                           | 154,583                                                               | 04/08/2030                                     | 2.B FE                                                                                                           |
| ..35563B-AS-9        | 01/25/47<br>GBX Leasing 20220231A 2023-1A A 6.420%                            |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0         | 76             | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 24                                                                    | 01/25/2047                                     | 1.A Z                                                                                                            |
| ..36152B-AC-6        | 11/20/53<br>GE CAPITAL MITG SERVICES INC 1998-HE1 A7                          |              | 09/20/2024       | Paydown                        |                                 | 62,242             | 62,242    | 62,212         | 62,212                                               | 0                                                  | 30                                                     | 0                                                                             | 30                                                                                | 0                                                                                   | 62,242                                                        | 0                                                    | 0                                         | 0                                   | 2,661                                                                 | 11/20/2053                                     | 1.C FE                                                                                                           |
| ..36158G-BB-3        | 6.465% 06/25/28<br>GCAT 2023NQM2 2023-NQM2 A1                                 |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0         | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 06/25/2028                                     | 4.C FM                                                                                                           |
| ..36169D-AA-0        | 5.837% 11/25/67<br>GCAT 2023NQM3 2023-NQM3 A1                                 |              | 09/01/2024       | Paydown                        |                                 | 895,587            | 895,587   | 895,108        | 492,066                                              | 0                                                  | (845)                                                  | 0                                                                             | (845)                                                                             | 0                                                                                   | 895,587                                                       | 0                                                    | 0                                         | 0                                   | 31,953                                                                | 11/25/2067                                     | 1.A                                                                                                              |
| ..36169G-AA-3        | 6.889% 08/25/68                                                               |              | 09/01/2024       | Paydown                        |                                 | 1,157,387          | 1,157,387 | 1,157,381      | 1,156,947                                            | 0                                                  | 441                                                    | 0                                                                             | 441                                                                               | 0                                                                                   | 1,157,387                                                     | 0                                                    | 0                                         | 0                                   | 54,418                                                                | 08/25/2068                                     | 1.A                                                                                                              |
| ..36186L-AG-8        | QMAC 2007-HE2 A6 6.249% 12/25/37                                              |              | 09/01/2024       | Paydown                        |                                 | 22,058             | 24,436    | 23,420         | 24,567                                               | 0                                                  | (2,509)                                                | 0                                                                             | (2,509)                                                                           | 0                                                                                   | 22,058                                                        | 0                                                    | 0                                         | 0                                   | 969                                                                   | 12/25/2037                                     | 3.A FM                                                                                                           |
| ..3622MW-AH-6        | GSR 2007-3F A27 5.750% 05/25/37                                               |              | 09/01/2024       | Paydown                        |                                 | 8,476              | 9,320     | 8,879          | 9,329                                                | 0                                                  | (853)                                                  | 0                                                                             | (853)                                                                             | 0                                                                                   | 8,476                                                         | 0                                                    | 0                                         | 0                                   | 359                                                                   | 05/25/2037                                     | 4.A FM                                                                                                           |
| ..3622MW-BH-5        | GSR 2007-3F 1A4 5.000% 05/25/37                                               |              | 09/01/2024       | Paydown                        |                                 | 5,245              | 6,266     | 5,123          | 6,259                                                | 0                                                  | (1,014)                                                | 0                                                                             | (1,014)                                                                           | 0                                                                                   | 5,245                                                         | 0                                                    | 0                                         | 0                                   | 209                                                                   | 05/25/2037                                     | 4.A FM                                                                                                           |
| ..362334-CZ-5        | GSR 2006-2F 2A13 5.750% 02/25/36                                              |              | 09/01/2024       | Paydown                        |                                 | 3,530              | 4,368     | 4,247          | 4,095                                                | 0                                                  | (565)                                                  | 0                                                                             | (565)                                                                             | 0                                                                                   | 3,530                                                         | 0                                                    | 0                                         | 0                                   | 162                                                                   | 02/25/2036                                     | 3.C FM                                                                                                           |
| ..362341-MR-7        | GSAMP 2005-7F 2A6 5.500% 09/25/35                                             |              | 09/01/2024       | Paydown                        |                                 | 836                | 836       | 795            | 809                                                  | 0                                                  | 26                                                     | 0                                                                             | 26                                                                                | 0                                                                                   | 836                                                           | 0                                                    | 0                                         | 0                                   | 32                                                                    | 09/25/2035                                     | 1.A FM                                                                                                           |
| ..36253P-AE-2        | GSMS 2017-GS6 XA 1.153% 05/10/50                                              |              | 09/01/2024       | Paydown                        |                                 | 0                  | 0         | 52,470         | 25,462                                               | 0                                                  | (25,462)                                               | 0                                                                             | (25,462)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 7,357                                                                 | 05/10/2050                                     | 1.A FE                                                                                                           |
| ..36257E-AB-9        | GS Mortgage-Back2019SL1 ities 2019-SL1 A2<br>2.875% 01/25/59                  |              | 09/01/2024       | Paydown                        |                                 | 963,604            | 963,604   | 930,179        | 943,493                                              | 0                                                  | 20,111                                                 | 0                                                                             | 20,111                                                                            | 0                                                                                   | 963,604                                                       | 0                                                    | 0                                         | 0                                   | 18,525                                                                | 01/25/2059                                     | 1.A FE                                                                                                           |
| ..36258X-AD-2        | GCAR 3.680% 11/16/26                                                          |              | 09/15/2024       | Paydown                        |                                 | 5,624,065          | 5,624,065 | 5,497,523      | 5,508,639                                            | 0                                                  | 115,426                                                | 0                                                                             | 115,426                                                                           | 0                                                                                   | 5,624,065                                                     | 0                                                    | 0                                         | 0                                   | 152,031                                                               | 11/16/2026                                     | 2.A FE                                                                                                           |
| ..36261H-AJ-9        | GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8<br>2.500% 10/25/51                  |              | 09/01/2024       | Paydown                        |                                 | 741,758            | 741,758   | 660,628        | 664,430                                              | 0                                                  | 77,328                                                 | 0                                                                             | 77,328                                                                            | 0                                                                                   | 741,758                                                       | 0                                                    | 0                                         | 0                                   | 12,009                                                                | 10/25/2051                                     | 1.A                                                                                                              |
| ..36262C-AJ-9        | GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8<br>2.500% 01/25/52                  |              | 09/01/2024       | Paydown                        |                                 | 306,330            | 306,330   | 296,496        | 297,352                                              | 0                                                  | 8,978                                                  | 0                                                                             | 8,978                                                                             | 0                                                                                   | 306,330                                                       | 0                                                    | 0                                         | 0                                   | 5,001                                                                 | 01/25/2052                                     | 1.A                                                                                                              |
| ..36262L-AB-6        | GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2<br>2.500% 11/25/51                  |              | 09/01/2024       | Paydown                        |                                 | 409,014            | 409,014   | 413,871        | 413,725                                              | 0                                                  | (4,711)                                                | 0                                                                             | (4,711)                                                                           | 0                                                                                   | 409,014                                                       | 0                                                    | 0                                         | 0                                   | 6,522                                                                 | 11/25/2051                                     | 1.A                                                                                                              |
| ..36262W-AJ-5        | GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8<br>2.500% 01/25/52                  |              | 09/01/2024       | Paydown                        |                                 | 176,604            | 176,604   | 180,716        | 180,441                                              | 0                                                  | (3,837)                                                | 0                                                                             | (3,837)                                                                           | 0                                                                                   | 176,604                                                       | 0                                                    | 0                                         | 0                                   | 2,993                                                                 | 01/25/2052                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                            | 3            | 4                | 5                    | 6                               | 7                  | 8               | 9               | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|----------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                              |              |                  |                      |                                 |                    |                 |                 |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                  | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value       | Actual<br>Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..36263C-AG-4        | GS Mortgage-Back2021PJ9 itities 2021-PJ9 A7  | .....        | 09/01/2024       | Paydown              | .....                           | 552,505            | .....552,505    | .....466,176    | .....0                                               | .....0                                             | .....86,329                                            | .....0                                                                        | .....86,329                                                                       | .....0                                                                              | .....552,505                                                  | .....0                                               | .....0                                    | .....0                              | .....976                                                              | 02/26/2052                                     | 1.A                                                                                                              |
| ..36263C-AH-2        | GS Mortgage-Back2021PJ9 itities 2021-PJ9 A8  | .....        | 09/01/2024       | Paydown              | .....                           | 650,049            | .....650,049    | .....573,286    | .....575,724                                         | .....0                                             | .....74,325                                            | .....0                                                                        | .....74,325                                                                       | .....0                                                                              | .....650,049                                                  | .....0                                               | .....0                                    | .....0                              | .....10,808                                                           | 02/26/2052                                     | 1.A                                                                                                              |
| ..36263N-AB-1        | GS Mortgage-Back2022PJ1 itities 2022-PJ1 A2  | .....        | 09/01/2024       | Paydown              | .....                           | 186,194            | .....186,194    | .....182,906    | .....183,087                                         | .....0                                             | .....3,107                                             | .....0                                                                        | .....3,107                                                                        | .....0                                                                              | .....186,194                                                  | .....0                                               | .....0                                    | .....0                              | .....2,989                                                            | 05/28/2052                                     | 1.A                                                                                                              |
| ..36263V-AH-0        | GS Mortgage-Back2021PJ11ities 2021-PJ11 A8   | .....        | 09/01/2024       | Paydown              | .....                           | 491,651            | .....491,651    | .....410,567    | .....412,608                                         | .....0                                             | .....79,043                                            | .....0                                                                        | .....79,043                                                                       | .....0                                                                              | .....491,651                                                  | .....0                                               | .....0                                    | .....0                              | .....7,905                                                            | 04/25/2052                                     | 1.A                                                                                                              |
| ..36264J-AF-0        | GS Mortgage-Back2021MM1 itities 2021-MM1 A6  | .....        | 09/01/2024       | Paydown              | .....                           | 405,086            | .....405,086    | .....344,592    | .....0                                               | .....0                                             | .....60,494                                            | .....0                                                                        | .....60,494                                                                       | .....0                                                                              | .....405,086                                                  | .....0                                               | .....0                                    | .....0                              | .....2,679                                                            | 04/25/2052                                     | 1.A                                                                                                              |
| ..36264P-AF-6        | GS Mortgage-Back2021PJ4 itities 2021-PJ4 A6  | .....        | 09/01/2024       | Paydown              | .....                           | 83,177             | .....83,177     | .....74,731     | .....74,962                                          | .....0                                             | .....8,215                                             | .....0                                                                        | .....8,215                                                                        | .....0                                                                              | .....83,177                                                   | .....0                                               | .....0                                    | .....0                              | .....1,398                                                            | 09/25/2051                                     | 1.A                                                                                                              |
| ..36268A-AZ-1        | GS Mortgage-Back2023PJ5 itities 2023-PJ5 A15 | .....        | 09/01/2024       | Paydown              | .....                           | 1,541,664          | .....1,541,664  | .....1,508,703  | .....1,509,824                                       | .....0                                             | .....31,840                                            | .....0                                                                        | .....31,840                                                                       | .....0                                                                              | .....1,541,664                                                | .....0                                               | .....0                                    | .....0                              | .....61,073                                                           | 02/25/2054                                     | 1.A                                                                                                              |
| ..36418G-BZ-6        | GMRF Mortgage Ac20182 n Co., 2018-2 B3       | .....        | 09/01/2024       | Paydown              | .....                           | 46,686             | .....46,686     | .....43,914     | .....0                                               | .....0                                             | .....2,772                                             | .....0                                                                        | .....2,772                                                                        | .....0                                                                              | .....46,686                                                   | .....0                                               | .....0                                    | .....0                              | .....1,209                                                            | 10/25/2058                                     | 1.A                                                                                                              |
| ..38014R-AG-9        | 4.857% 10/25/58                              | .....        | 09/15/2024       | Paydown              | .....                           | 1,884,553          | .....1,884,553  | .....1,910,384  | .....1,571,781                                       | .....0                                             | .....(11,934)                                          | .....0                                                                        | .....(11,934)                                                                     | .....0                                                                              | .....1,884,553                                                | .....0                                               | .....0                                    | .....0                              | .....88,903                                                           | 04/15/2027                                     | 1.C FE                                                                                                           |
| ..380241-AA-7        | 20221 2022-1 A2 6.864% 10/30/52              | .....        | 07/30/2024       | Paydown              | .....                           | 25,000             | .....25,000     | .....25,000     | .....25,000                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....25,000                                                   | .....0                                               | .....0                                    | .....0                              | .....1,287                                                            | 10/30/2052                                     | 2.C FE                                                                                                           |
| ..38046U-AA-7        | GOJO INDUSTRIES PP 3.485% 08/15/41           | .....        | 09/15/2024       | Paydown              | .....                           | 102,031            | .....102,031    | .....103,052    | .....102,923                                         | .....0                                             | .....(891)                                             | .....0                                                                        | .....(891)                                                                        | .....0                                                                              | .....102,031                                                  | .....0                                               | .....0                                    | .....0                              | .....2,371                                                            | 08/15/2041                                     | 4.B PL                                                                                                           |
| ..403949-AM-2        | HF SINCLAIR CORP 5.000% 02/01/28             | .....        | 09/05/2024       | Tax Free Exchange    | .....                           | 7,070,818          | .....7,276,000  | .....7,043,897  | .....0                                               | .....0                                             | .....26,920                                            | .....0                                                                        | .....26,920                                                                       | .....0                                                                              | .....7,070,818                                                | .....0                                               | .....0                                    | .....0                              | .....216,259                                                          | 02/01/2028                                     | 2.C FE                                                                                                           |
| ..40441J-AF-8        | HPEFS Equipment 20212A 1.290% 03/20/29       | .....        | 09/20/2024       | Paydown              | .....                           | 796,270            | .....796,270    | .....770,516    | .....771,106                                         | .....0                                             | .....25,164                                            | .....0                                                                        | .....25,164                                                                       | .....0                                                                              | .....796,270                                                  | .....0                                               | .....0                                    | .....0                              | .....7,020                                                            | 03/20/2029                                     | 1.D FE                                                                                                           |
| ..411707-AH-5        | HNGRY 2020-1A A2 3.981% 12/20/50             | .....        | 09/20/2024       | Paydown              | .....                           | 52,750             | .....52,750     | .....52,750     | .....52,750                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....52,750                                                   | .....0                                               | .....0                                    | .....0                              | .....1,575                                                            | 12/20/2050                                     | 2.B FE                                                                                                           |
| ..42806M-AA-7        | Hertz Vehicle Fi20212A LLC 2021-1A A         | .....        | 09/25/2024       | Paydown              | .....                           | 12,105,500         | .....12,105,500 | .....11,245,674 | .....11,701,500                                      | .....0                                             | .....404,000                                           | .....0                                                                        | .....404,000                                                                      | .....0                                                                              | .....12,105,500                                               | .....0                                               | .....0                                    | .....0                              | .....97,651                                                           | 12/26/2025                                     | 1.A FE                                                                                                           |
| ..43283J-AA-4        | Hilton Grand Vac20242A rust 2024-2A A        | .....        | 09/25/2024       | Paydown              | .....                           | 1,355,739          | .....1,355,739  | .....1,355,501  | .....0                                               | .....0                                             | .....238                                               | .....0                                                                        | .....238                                                                          | .....0                                                                              | .....1,355,739                                                | .....0                                               | .....0                                    | .....0                              | .....17,947                                                           | 03/25/2038                                     | 1.A FE                                                                                                           |
| ..43285H-AA-6        | HGVT 2020-AA A 2.740% 02/25/39               | .....        | 09/25/2024       | Paydown              | .....                           | 43,641             | .....43,641     | .....43,638     | .....43,638                                          | .....0                                             | .....3                                                 | .....0                                                                        | .....3                                                                            | .....0                                                                              | .....43,641                                                   | .....0                                               | .....0                                    | .....0                              | .....791                                                              | 02/25/2039                                     | 1.A FE                                                                                                           |
| ..437089-AE-5        | INHEL 2006-1 A5 6.522% 05/25/36              | .....        | 09/01/2024       | Paydown              | .....                           | 1,258              | .....1,258      | .....204        | .....3                                               | .....0                                             | .....1,255                                             | .....0                                                                        | .....1,255                                                                        | .....0                                                                              | .....1,258                                                    | .....0                                               | .....0                                    | .....0                              | .....2                                                                | 05/25/2036                                     | 1.A FM                                                                                                           |
| ..437300-AC-0        | Home Partners of20211 Trust 2021-1 B         | .....        | 09/01/2024       | Paydown              | .....                           | 10,487             | .....10,487     | .....8,570      | .....8,998                                           | .....0                                             | .....1,489                                             | .....0                                                                        | .....1,489                                                                        | .....0                                                                              | .....10,487                                                   | .....0                                               | .....0                                    | .....0                              | .....140                                                              | 09/17/2041                                     | 1.D FE                                                                                                           |
| ..43730N-AC-0        | Home Partners of20221 Trust 2022-1 B         | .....        | 09/01/2024       | Paydown              | .....                           | 28,817             | .....28,817     | .....28,263     | .....28,401                                          | .....0                                             | .....416                                               | .....0                                                                        | .....416                                                                          | .....0                                                                              | .....28,817                                                   | .....0                                               | .....0                                    | .....0                              | .....936                                                              | 04/17/2039                                     | 1.D FE                                                                                                           |
| ..43730X-AB-0        | Home Partners of20213 Trust 2021-3 B         | .....        | 09/01/2024       | Paydown              | .....                           | 10,455             | .....10,455     | .....10,389     | .....10,390                                          | .....0                                             | .....65                                                | .....0                                                                        | .....65                                                                           | .....0                                                                              | .....10,455                                                   | .....0                                               | .....0                                    | .....0                              | .....191                                                              | 01/17/2041                                     | 1.D FE                                                                                                           |
| ..43730X-AC-8        | Home Partners of20213 Trust 2021-3 C         | .....        | 09/01/2024       | Paydown              | .....                           | 5,729              | .....5,729      | .....5,729      | .....5,727                                           | .....0                                             | .....2                                                 | .....0                                                                        | .....2                                                                            | .....0                                                                              | .....5,729                                                    | .....0                                               | .....0                                    | .....0                              | .....111                                                              | 01/17/2041                                     | 1.G FE                                                                                                           |
| ..43732V-AA-4        | Home Partners of20212 Trust 2021-2 B         | .....        | 09/01/2024       | Paydown              | .....                           | 2,225              | .....2,225      | .....1,927      | .....2,000                                           | .....0                                             | .....225                                               | .....0                                                                        | .....225                                                                          | .....0                                                                              | .....2,225                                                    | .....0                                               | .....0                                    | .....0                              | .....38                                                               | 12/17/2026                                     | 1.D FE                                                                                                           |
| ..44891A-DJ-3        | HYUNDAI CAPITAL AMERICA 5.990% 09/24/27      | .....        | 09/23/2024       | DEUTSCHE BANK        | .....                           | 10,003,400         | .....10,000,000 | .....10,000,000 | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....10,000,000                                               | .....0                                               | .....3,400                                | .....3,400                          | .....0                                                                | 09/24/2027                                     | 1.G FE                                                                                                           |
| ..45258L-AA-5        | INOLA MERGER CORP 4.750% 05/15/29            | .....        | 09/16/2024       | JEFFERIES & CO       | .....                           | 304,973            | .....314,000    | .....276,909    | .....278,489                                         | .....0                                             | .....3,943                                             | .....0                                                                        | .....3,943                                                                        | .....0                                                                              | .....282,432                                                  | .....0                                               | .....22,540                               | .....22,540                         | .....12,512                                                           | 05/15/2029                                     | 3.C FE                                                                                                           |
| ..45276J-AA-8        | Imperial Fund LL2021NQ4 2021-NQ4 A1          | .....        | 09/01/2024       | Paydown              | .....                           | 186,305            | .....186,305    | .....162,489    | .....163,643                                         | .....0                                             | .....22,662                                            | .....0                                                                        | .....22,662                                                                       | .....0                                                                              | .....186,305                                                  | .....0                                               | .....0                                    | .....0                              | .....2,659                                                            | 01/25/2057                                     | 1.A FE                                                                                                           |
| ..45660L-3H-0        | RAST 2005-A15 1A2 5.750% 02/25/36            | .....        | 09/01/2024       | Paydown              | .....                           | 7,073              | .....7,047      | .....6,684      | .....6,766                                           | .....0                                             | .....307                                               | .....0                                                                        | .....307                                                                          | .....0                                                                              | .....7,073                                                    | .....0                                               | .....0                                    | .....0                              | .....271                                                              | 02/25/2036                                     | 1.A FM                                                                                                           |
| ..45660L-3K-3        | RAST 2005-A15 1A4 5.750% 02/25/36            | .....        | 09/01/2024       | Paydown              | .....                           | 7,448              | .....7,420      | .....7,649      | .....7,448                                           | .....0                                             | .....(201)                                             | .....0                                                                        | .....(201)                                                                        | .....0                                                                              | .....7,448                                                    | .....0                                               | .....0                                    | .....0                              | .....286                                                              | 02/25/2036                                     | 3.B FM                                                                                                           |
| ..45660L-3T-4        | RAST 2005-A15 2A3 6.000% 02/25/36            | .....        | 09/01/2024       | Paydown              | .....                           | 0                  | .....(777)      | .....(498)      | .....(339)                                           | .....0                                             | .....339                                               | .....0                                                                        | .....339                                                                          | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....14                                                               | 02/25/2036                                     | 1.A FM                                                                                                           |
| ..45660L-S8-3        | RAST 2005-A14 A1 5.500% 12/25/35             | .....        | 07/01/2024       | Paydown              | .....                           | 0                  | .....(23)       | .....(18)       | .....(12)                                            | .....0                                             | .....12                                                | .....0                                                                        | .....12                                                                           | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....1                                                                | 12/25/2035                                     | 1.A FM                                                                                                           |
| ..459200-AS-0        | IBM 6.500% 01/15/28                          | .....        | 09/27/2024       | J P MORGAN SEC       | .....                           | 2,607,966          | .....2,425,000  | .....3,053,051  | .....2,641,157                                       | .....0                                             | .....(37,523)                                          | .....0                                                                        | .....(37,523)                                                                     | .....0                                                                              | .....2,603,634                                                | .....0                                               | .....4,332                                | .....4,332                          | .....190,464                                                          | 01/15/2028                                     | 1.G FE                                                                                                           |
| ..464126-DA-6        | IRWIN HOME EQUITY 2006-1 2A4 6.060%          | .....        | 09/01/2024       | Paydown              | .....                           | 18                 | .....18         | .....18         | .....18                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....18                                                       | .....0                                               | .....0                                    | .....0                              | .....1                                                                | 09/25/2035                                     | 1.A FM                                                                                                           |
| ..46412Q-AE-7        | IRIWE 2006-2 2A4 6.670% 02/25/36             | .....        | 09/01/2024       | Paydown              | .....                           | 905                | .....905        | .....884        | .....25                                              | .....0                                             | .....880                                               | .....0                                                                        | .....880                                                                          | .....0                                                                              | .....905                                                      | .....0                                               | .....0                                    | .....0                              | .....38                                                               | 02/25/2036                                     | 1.A FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |       |
|------------------------------|------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|-------|
|                              |                                                                  |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |       |
| CUSIP<br>Ident-<br>ification | Description                                                      | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |       |
| ..46412R-AD-7                | IRIWE 2007-1 2A3 6.650% 08/25/37 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 110,339            | 110,339   | 78,339         | 87,736                                               | .....0                                             | .....22,603                                            | .....0                                                                        | .....22,603                                                                       | .....0                                                                              | .....110,339                                                  | .....0                                               | .....0                                    | .....0                              | .....4,940                                                            | 08/25/2037                                     | 1.A FM                                                                                                           | ....  |
| ..46590M-AT-7                | JPMCC 2016-JP2 XA 1.939% 08/15/49 .....                          | .....        | 09/01/2024       | Paydown .....        | .....                           | .....0             | .....0    | 7,591          | 1,994                                                | .....0                                             | .....(1,994)                                           | .....0                                                                        | .....(1,994)                                                                      | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....687                                                              | 08/15/2049                                     | 1.A FE                                                                                                           | ....  |
| ..46591T-AC-8                | JPMMIT 2020-2 A3 3.500% 07/25/50 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 21,284             | 21,284    | 21,786         | 22,933                                               | .....0                                             | .....(1,649)                                           | .....0                                                                        | .....(1,649)                                                                      | .....0                                                                              | .....21,284                                                   | .....0                                               | .....0                                    | .....0                              | .....495                                                              | 07/25/2050                                     | 1.A                                                                                                              | ..... |
| ..46591V-BU-2                | JP Morgan Mor tga2020INV1 2020-INV1 B2A<br>3.180% 08/25/50 ..... | .....        | 09/01/2024       | Paydown .....        | .....                           | 63,634             | 63,634    | 63,316         | 63,336                                               | .....0                                             | .....298                                               | .....0                                                                        | .....298                                                                          | .....0                                                                              | .....63,634                                                   | .....0                                               | .....0                                    | .....0                              | .....1,351                                                            | 08/25/2050                                     | 1.A                                                                                                              | ..... |
| ..46592D-AH-1                | JP Morgan Mor tga20209 2020-9 A4 2.500%<br>05/25/51 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 351,214            | 351,214   | 303,608        | 304,226                                              | .....0                                             | .....46,987                                            | .....0                                                                        | .....46,987                                                                       | .....0                                                                              | .....351,214                                                  | .....0                                               | .....0                                    | .....0                              | .....5,878                                                            | 05/25/2051                                     | 1.A FE                                                                                                           | ....  |
| ..46592K-AF-9                | JP Morgan Mor tga20213 2021-3 A4 2.500%<br>07/25/51 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 128,920            | 128,920   | 113,248        | 113,725                                              | .....0                                             | .....15,194                                            | .....0                                                                        | .....15,194                                                                       | .....0                                                                              | .....128,920                                                  | .....0                                               | .....0                                    | .....0                              | .....2,152                                                            | 07/25/2051                                     | 1.A                                                                                                              | ..... |
| ..46592L-AH-3                | JP Morgan Mor tga20215 2021-5 A4 2.500%<br>08/25/51 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 517,401            | 517,401   | 439,467        | 444,331                                              | .....0                                             | .....73,070                                            | .....0                                                                        | .....73,070                                                                       | .....0                                                                              | .....517,401                                                  | .....0                                               | .....0                                    | .....0                              | .....8,271                                                            | 08/25/2051                                     | 1.A FE                                                                                                           | ....  |
| ..46592N-AC-0                | JP Morgan Mor tga20217 2021-7 A3 2.500%<br>11/25/51 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 342,785            | 342,785   | 348,516        | 348,428                                              | .....0                                             | .....(5,643)                                           | .....0                                                                        | .....(5,643)                                                                      | .....0                                                                              | .....342,785                                                  | .....0                                               | .....0                                    | .....0                              | .....5,632                                                            | 11/25/2051                                     | 1.A                                                                                                              | ..... |
| ..46592N-AN-6                | JP Morgan Mor tga20217 2021-7 A6 2.500%<br>11/25/51 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 889,145            | 889,145   | 793,909        | 798,056                                              | .....0                                             | .....91,089                                            | .....0                                                                        | .....91,089                                                                       | .....0                                                                              | .....889,145                                                  | .....0                                               | .....0                                    | .....0                              | .....14,608                                                           | 11/25/2051                                     | 1.A                                                                                                              | ..... |
| ..46592X-AF-1                | JP Morgan Mor tga202113 2021-13 A4 2.500%<br>04/25/52 .....      | .....        | 09/01/2024       | Paydown .....        | .....                           | 345,066            | 345,066   | 317,677        | 319,160                                              | .....0                                             | .....25,906                                            | .....0                                                                        | .....25,906                                                                       | .....0                                                                              | .....345,066                                                  | .....0                                               | .....0                                    | .....0                              | .....5,772                                                            | 04/25/2052                                     | 1.A                                                                                                              | ..... |
| ..46592X-BP-8                | JP Morgan Mor tga202113 2021-13 A15 2.500%<br>04/25/52 .....     | .....        | 09/01/2024       | Paydown .....        | .....                           | 147,886            | 147,886   | 138,134        | 138,153                                              | .....0                                             | .....9,732                                             | .....0                                                                        | .....9,732                                                                        | .....0                                                                              | .....147,886                                                  | .....0                                               | .....0                                    | .....0                              | .....2,474                                                            | 04/25/2052                                     | 1.A                                                                                                              | ..... |
| ..465986-AK-3                | JP Morgan Mor tga202310 2023-10 A6 6.000%<br>05/25/54 .....      | .....        | 09/01/2024       | Paydown .....        | .....                           | 755,884            | 755,884   | 745,374        | 745,503                                              | .....0                                             | .....10,381                                            | .....0                                                                        | .....10,381                                                                       | .....0                                                                              | .....755,884                                                  | .....0                                               | .....0                                    | .....0                              | .....31,041                                                           | 05/25/2054                                     | 1.A                                                                                                              | ..... |
| ..465988-AD-5                | JP Morgan Mor tga20239 2023-9 A4 6.000%<br>04/25/54 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 464,040            | 464,040   | 454,277        | 454,380                                              | .....0                                             | .....9,661                                             | .....0                                                                        | .....9,661                                                                        | .....0                                                                              | .....464,040                                                  | .....0                                               | .....0                                    | .....0                              | .....19,281                                                           | 04/25/2054                                     | 1.A                                                                                                              | ..... |
| ..46617A-AA-3                | HENDR 2012-3A A 3.220% 09/15/65 .....                            | .....        | 09/15/2024       | Paydown .....        | .....                           | 59,896             | 59,896    | 64,253         | 63,963                                               | .....0                                             | .....(4,067)                                           | .....0                                                                        | .....(4,067)                                                                      | .....0                                                                              | .....59,896                                                   | .....0                                               | .....0                                    | .....0                              | .....1,293                                                            | 09/15/2065                                     | 1.A FE                                                                                                           | ....  |
| ..46617T-AA-2                | HENDR 2014-1A A 3.960% 03/15/63 .....                            | .....        | 09/15/2024       | Paydown .....        | .....                           | 10,903             | 10,903    | 10,897         | 10,898                                               | .....0                                             | .....5                                                 | .....0                                                                        | .....5                                                                            | .....0                                                                              | .....10,903                                                   | .....0                                               | .....0                                    | .....0                              | .....289                                                              | 03/15/2063                                     | 1.A FE                                                                                                           | ....  |
| ..46628S-AH-6                | JPMAC 2006-WF1 A5 6.910% 07/25/36 .....                          | .....        | 09/01/2024       | Paydown .....        | .....                           | 12,206             | 12,206    | 6,810          | 3,560                                                | .....0                                             | .....8,647                                             | .....0                                                                        | .....8,647                                                                        | .....0                                                                              | .....12,206                                                   | .....0                                               | .....0                                    | .....0                              | .....146                                                              | 07/25/2036                                     | 1.A FM                                                                                                           | ....  |
| ..46628S-AJ-2                | JPMAC 2006-WF1 A6 6.500% 07/25/36 .....                          | .....        | 09/01/2024       | Paydown .....        | .....                           | 13,709             | 13,709    | 7,885          | 4,106                                                | .....0                                             | .....9,603                                             | .....0                                                                        | .....9,603                                                                        | .....0                                                                              | .....13,709                                                   | .....0                                               | .....0                                    | .....0                              | .....164                                                              | 07/25/2036                                     | 1.A FM                                                                                                           | ....  |
| ..46636S-AD-5                | JACK 2022-1A A21 3.445% 02/26/52 .....                           | .....        | 08/25/2024       | Paydown .....        | .....                           | 249,310            | 249,310   | 243,049        | 244,834                                              | .....0                                             | .....4,476                                             | .....0                                                                        | .....4,476                                                                        | .....0                                                                              | .....249,310                                                  | .....0                                               | .....0                                    | .....0                              | .....6,442                                                            | 02/26/2052                                     | 2.B FE                                                                                                           | ....  |
| ..46641A-AA-3                | JPTAX 2013-2 A 4.000% 08/26/36 .....                             | .....        | 09/01/2024       | Paydown .....        | .....                           | 87,170             | 87,170    | 88,478         | 88,268                                               | .....0                                             | .....(1,098)                                           | .....0                                                                        | .....(1,098)                                                                      | .....0                                                                              | .....87,170                                                   | .....0                                               | .....0                                    | .....0                              | .....2,339                                                            | 08/26/2036                                     | 1.B FE                                                                                                           | ....  |
| ..46642E-BA-3                | JPMBB 2014-C21 XA 0.618% 08/15/47 .....                          | .....        | 07/01/2024       | Paydown .....        | .....                           | .....0             | .....0    | 234,221        | 8,097                                                | .....0                                             | .....(8,097)                                           | .....0                                                                        | .....(8,097)                                                                      | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....37,926                                                           | 08/15/2047                                     | 1.A FE                                                                                                           | ....  |
| ..46644K-AJ-9                | JPMCC 2015-FRR2 BK39 0.000% 08/27/47 .....                       | .....        | 08/01/2024       | Paydown .....        | .....                           | 5,000,000          | 5,000,000 | 4,400,000      | 4,885,477                                            | .....0                                             | .....114,523                                           | .....0                                                                        | .....114,523                                                                      | .....0                                                                              | .....5,000,000                                                | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 08/27/2047                                     | 3.C FE                                                                                                           | ....  |
| ..46648H-AN-3                | JPMMT 2017-2 A13 3.500% 05/25/47 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 16,782             | 16,782    | 16,904         | 17,060                                               | .....0                                             | .....(278)                                             | .....0                                                                        | .....(278)                                                                        | .....0                                                                              | .....16,782                                                   | .....0                                               | .....0                                    | .....0                              | .....387                                                              | 05/25/2047                                     | 1.A                                                                                                              | ..... |
| ..46648H-AY-9                | JPMMT 2017-2 B1 3.649% 05/25/47 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 136,751            | 136,751   | 137,029        | 136,884                                              | .....0                                             | .....(133)                                             | .....0                                                                        | .....(133)                                                                        | .....0                                                                              | .....136,751                                                  | .....0                                               | .....0                                    | .....0                              | .....3,299                                                            | 05/25/2047                                     | 1.A                                                                                                              | ..... |
| ..46648R-AC-5                | JPMMT 2018-1 A3 3.500% 06/25/48 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 28,810             | 28,810    | 28,905         | 29,121                                               | .....0                                             | .....(311)                                             | .....0                                                                        | .....(311)                                                                        | .....0                                                                              | .....28,810                                                   | .....0                                               | .....0                                    | .....0                              | .....628                                                              | 06/25/2048                                     | 1.A                                                                                                              | ..... |
| ..46648R-AG-6                | JPMMT 2018-1 A7 3.500% 06/25/48 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 270,817            | 270,817   | 268,063        | 267,519                                              | .....0                                             | .....3,298                                             | .....0                                                                        | .....3,298                                                                        | .....0                                                                              | .....270,817                                                  | .....0                                               | .....0                                    | .....0                              | .....5,905                                                            | 06/25/2048                                     | 1.A                                                                                                              | ..... |
| ..46649H-AN-2                | JPMMT 2017-6 A13 3.500% 12/25/48 .....                           | .....        | 09/01/2024       | Paydown .....        | .....                           | 230,144            | 230,144   | 231,028        | 230,558                                              | .....0                                             | .....(414)                                             | .....0                                                                        | .....(414)                                                                        | .....0                                                                              | .....230,144                                                  | .....0                                               | .....0                                    | .....0                              | .....5,457                                                            | 12/25/2048                                     | 1.A                                                                                                              | ..... |
| ..46649H-AY-8                | JPMMT 2017-6 B1 3.774% 12/25/48 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 87,839             | 87,839    | 92,348         | 91,013                                               | .....0                                             | .....(3,174)                                           | .....0                                                                        | .....(3,174)                                                                      | .....0                                                                              | .....87,839                                                   | .....0                                               | .....0                                    | .....0                              | .....2,244                                                            | 12/25/2048                                     | 1.A                                                                                                              | ..... |
| ..46650H-AW-8                | JP Morgan Mor tga20191 2019-1 B1 4.483%<br>05/25/49 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 8,355              | 8,355     | 7,797          | .....0                                               | .....0                                             | .....559                                               | .....0                                                                        | .....559                                                                          | .....0                                                                              | .....8,355                                                    | .....0                                               | .....0                                    | .....0                              | .....188                                                              | 05/25/2049                                     | 1.A                                                                                                              | ..... |
| ..46650X-AA-1                | HENDR 2019-1A A 3.820% 08/17/71 .....                            | .....        | 09/15/2024       | Paydown .....        | .....                           | 182,372            | 182,372   | 182,243        | 182,139                                              | .....0                                             | .....232                                               | .....0                                                                        | .....232                                                                          | .....0                                                                              | .....182,372                                                  | .....0                                               | .....0                                    | .....0                              | .....4,681                                                            | 08/17/2071                                     | 1.A FE                                                                                                           | ....  |
| ..46650X-AB-9                | HENDR 2019-1A B 4.510% 08/15/73 .....                            | .....        | 09/15/2024       | Paydown .....        | .....                           | 84,604             | 84,604    | 84,536         | 84,501                                               | .....0                                             | .....103                                               | .....0                                                                        | .....103                                                                          | .....0                                                                              | .....84,604                                                   | .....0                                               | .....0                                    | .....0                              | .....2,564                                                            | 08/15/2073                                     | 2.A FE                                                                                                           | ....  |
| ..46651B-BB-5                | JP Morgan Mor tga20196 2019-6 B4 4.261%<br>12/25/49 .....        | .....        | 09/01/2024       | Paydown .....        | .....                           | 59,999             | 59,999    | 49,629         | 50,583                                               | .....0                                             | .....9,416                                             | .....0                                                                        | .....9,416                                                                        | .....0                                                                              | .....59,999                                                   | .....0                                               | .....0                                    | .....0                              | .....1,805                                                            | 12/25/2049                                     | 1.D FE                                                                                                           | ....  |
| ..46651R-AA-3                | HENDR 2019-C1 A 3.700% 04/15/72 .....                            | .....        | 09/15/2024       | Paydown .....        | .....                           | 296,668            | 296,668   | 296,668        | 296,668                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....296,668                                                  | .....0                                               | .....0                                    | .....0                              | .....7,351                                                            | 04/15/2072                                     | 1.F PL                                                                                                           | ....  |
| ..46651R-AB-1                | HENDR 2019-C2 A 3.700% 06/15/86 .....                            | .....        | 09/15/2024       | Paydown .....        | .....                           | 372,718            | 372,718   | 372,718        | 372,718                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....372,718                                                  | .....0                                               | .....0                                    | .....0                              | .....9,350                                                            | 06/15/2086                                     | 1.A FE                                                                                                           | ....  |
| ..46651Y-AC-4                | JPMMT 2019-9 A3 3.500% 05/25/50 .....                            | .....        | 09/01/2024       | Paydown .....        | .....                           | 56,737             | 56,737    | 57,535         | 59,111                                               | .....0                                             | .....(2,374)                                           | .....0                                                                        | .....(2,374)                                                                      | .....0                                                                              | .....56,737                                                   | .....0                                               | .....0                                    | .....0                              | .....1,255                                                            | 05/25/2050                                     | 1.A                                                                                                              | ..... |
| ..46652H-AC-0                | JPMMI 2020-ATR1 A3 3.000% 02/25/50 .....                         | .....        | 09/01/2024       | Paydown .....        | .....                           | 20,468             | 20,468    | 21,127         | 21,996                                               | .....0                                             | .....(1,528)                                           | .....0                                                                        | .....(1,528)                                                                      | .....0                                                                              | .....20,468                                                   | .....0                                               | .....0                                    | .....0                              | .....410                                                              | 02/25/2050                                     | 1.A                                                                                                              | ..... |
| ..46653L-BT-2                | BMARK 2020-LTV2 A15 3.000% 11/25/50 .....                        | .....        | 09/01/2024       | Paydown .....        | .....                           | 78,086             | 78,086    | 79,892         | 84,487                                               | .....0                                             | .....(6,401)                                           | .....0                                                                        | .....(6,401)                                                                      | .....0                                                                              | .....78,086                                                   | .....0                                               | .....0                                    | .....0                              | .....1,676                                                            | 11/25/2050                                     | 1.A                                                                                                              | ..... |
| ..46653L-CX-0                | JPMMT 2020-LTV2 B4 4.012% 11/25/50 .....                         | .....        | 09/01/2024       | Paydown .....        | .....                           | 4,491              | 4,491     | 3,825          | .....0                                               | .....0                                             | .....666                                               | .....0                                                                        | .....666                                                                          | .....0                                                                              | .....4,491                                                    | .....0                                               | .....0                                    | .....0                              | .....105                                                              | 11/25/2050                                     | 1.B                                                                                                              | ..... |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                                   | 3            | 4                | 5                    | 6                               | 7                  | 8              | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|-------------------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                                                     |              |                  |                      |                                 |                    |                |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                                                         | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value      | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..46653P-AF-4                | JP Morgan Mor tga20216 2021-6 A4 2.500%<br>10/25/51                                 | .....        | 09/01/2024       | Paydown              | .....                           | 169,916            | .....169,916   | .....142,232   | .....143,038                                         | .....0                                             | .....26,878                                            | .....0                                                                        | .....26,878                                                                       | .....0                                                                              | .....169,916                                                  | .....0                                               | .....0                                    | .....0                              | .....2,699                                                            | 10/25/2051                                     | 1.A                                                                                                              |
| ..46653X-AG-5                | JP Morgan Mor tga20211NV5 2021-INV5 A3<br>3.000% 12/25/51                           | .....        | 09/01/2024       | Paydown              | .....                           | 481,176            | .....481,176   | .....423,538   | .....424,632                                         | .....0                                             | .....56,544                                            | .....0                                                                        | .....56,544                                                                       | .....0                                                                              | .....481,176                                                  | .....0                                               | .....0                                    | .....0                              | .....9,510                                                            | 12/25/2051                                     | 1.A                                                                                                              |
| ..46654A-AF-6                | JP Morgan Mor tga202110 2021-10 A4 2.500%<br>12/25/51                               | .....        | 09/01/2024       | Paydown              | .....                           | 382,627            | .....382,627   | .....391,954   | .....391,098                                         | .....0                                             | .....(8,470)                                           | .....0                                                                        | .....(8,470)                                                                      | .....0                                                                              | .....382,627                                                  | .....0                                               | .....0                                    | .....0                              | .....6,394                                                            | 12/25/2051                                     | 1.A                                                                                                              |
| ..46654K-AF-4                | JP Morgan Mor tga202111 2021-11 A4 2.500%<br>01/25/52                               | .....        | 09/01/2024       | Paydown              | .....                           | 1,031,601          | .....1,031,601 | .....902,446   | .....905,486                                         | .....0                                             | .....126,115                                           | .....0                                                                        | .....126,115                                                                      | .....0                                                                              | .....1,031,601                                                | .....0                                               | .....0                                    | .....0                              | .....17,281                                                           | 01/25/2052                                     | 1.A                                                                                                              |
| ..46654U-AE-5                | JP Morgan Mor tga20223 2022-3 A4A 2.500%<br>08/25/52                                | .....        | 09/01/2024       | Paydown              | .....                           | 272,884            | .....272,884   | .....227,858   | .....229,375                                         | .....0                                             | .....43,509                                            | .....0                                                                        | .....43,509                                                                       | .....0                                                                              | .....272,884                                                  | .....0                                               | .....0                                    | .....0                              | .....4,482                                                            | 08/25/2052                                     | 1.A                                                                                                              |
| ..46654W-BB-9                | JP Morgan Mor tga20221 2022-1 A15 2.500%<br>07/25/52                                | .....        | 09/01/2024       | Paydown              | .....                           | 103,828            | .....103,828   | .....96,885    | .....97,011                                          | .....0                                             | .....6,817                                             | .....0                                                                        | .....6,817                                                                        | .....0                                                                              | .....103,828                                                  | .....0                                               | .....0                                    | .....0                              | .....1,736                                                            | 07/25/2052                                     | 1.A                                                                                                              |
| ..46655B-AA-4                | 321 Henderson Re2021A1 s LLC 2021-A1 A<br>3.210% 02/15/79                           | .....        | 09/15/2024       | Paydown              | .....                           | 1,088,764          | .....1,088,764 | .....1,088,764 | .....1,088,764                                       | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....1,088,764                                                | .....0                                               | .....0                                    | .....0                              | .....29,205                                                           | 02/15/2079                                     | 1.F FE                                                                                                           |
| ..46655D-BY-7                | JP Morgan Mor tga20222 2.500% 08/25/52<br>JP Morgan Mor tga20227 2022-7 1A4 3.000%  | .....        | 09/01/2024       | Paydown              | .....                           | 357,934            | .....357,934   | .....334,556   | .....335,150                                         | .....0                                             | .....22,784                                            | .....0                                                                        | .....22,784                                                                       | .....0                                                                              | .....357,934                                                  | .....0                                               | .....0                                    | .....0                              | .....6,043                                                            | 08/25/2052                                     | 1.A                                                                                                              |
| ..46655N-AD-2                | JP Morgan Mor tga20232 2023-2 A4B 5.500%<br>12/25/52                                | .....        | 09/01/2024       | Paydown              | .....                           | 231,345            | .....231,345   | .....199,680   | .....200,352                                         | .....0                                             | .....30,993                                            | .....0                                                                        | .....30,993                                                                       | .....0                                                                              | .....231,345                                                  | .....0                                               | .....0                                    | .....0                              | .....4,385                                                            | 12/25/2052                                     | 1.A                                                                                                              |
| ..46656D-AN-1                | JP Morgan Mor tga20232 2023-2 A4B 5.500%<br>07/25/53                                | .....        | 09/01/2024       | Paydown              | .....                           | 589,245            | .....589,245   | .....570,923   | .....571,744                                         | .....0                                             | .....17,501                                            | .....0                                                                        | .....17,501                                                                       | .....0                                                                              | .....589,245                                                  | .....0                                               | .....0                                    | .....0                              | .....22,672                                                           | 07/25/2053                                     | 1.A                                                                                                              |
| ..46656Q-BP-6                | JP Morgan Mor tga20234 2023-4 2A4 5.500%<br>11/25/53                                | .....        | 09/01/2024       | Paydown              | .....                           | 690,107            | .....690,107   | .....674,364   | .....674,872                                         | .....0                                             | .....15,235                                            | .....0                                                                        | .....15,235                                                                       | .....0                                                                              | .....690,107                                                  | .....0                                               | .....0                                    | .....0                              | .....24,583                                                           | 11/25/2053                                     | 1.A                                                                                                              |
| ..46657C-AD-4                | JP Morgan Mor tga20238 2023-8 A4 6.000%<br>02/25/54                                 | .....        | 09/01/2024       | Paydown              | .....                           | 1,181,191          | .....1,181,191 | .....1,161,648 | .....1,162,346                                       | .....0                                             | .....18,845                                            | .....0                                                                        | .....18,845                                                                       | .....0                                                                              | .....1,181,191                                                | .....0                                               | .....0                                    | .....0                              | .....48,952                                                           | 02/25/2054                                     | 1.A                                                                                                              |
| ..47692B-AA-4                | 321 Henderson Re2022A1 s LLC 2022-A1 A<br>5.770% 12/15/81                           | .....        | 09/15/2024       | Paydown              | .....                           | 647,333            | .....647,333   | .....647,333   | .....647,333                                         | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....647,333                                                  | .....0                                               | .....0                                    | .....0                              | .....33,592                                                           | 12/15/2081                                     | 1.F FE                                                                                                           |
| ..47760Q-AB-9                | JIMMY 2017-1A A21I 4.846% 07/30/47                                                  | .....        | 07/30/2024       | Paydown              | .....                           | 155,488            | .....155,488   | .....150,604   | .....151,760                                         | .....0                                             | .....3,728                                             | .....0                                                                        | .....3,728                                                                        | .....0                                                                              | .....155,488                                                  | .....0                                               | .....0                                    | .....0                              | .....5,651                                                            | 07/30/2047                                     | 2.B FE                                                                                                           |
| ..47760Q-AC-7                | JIMMY 2022-1A A21 4.077% 04/30/52                                                   | .....        | 07/30/2024       | Paydown              | .....                           | 45,000             | .....45,000    | .....45,000    | .....45,000                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....45,000                                                   | .....0                                               | .....0                                    | .....0                              | .....1,376                                                            | 04/30/2052                                     | 2.B FE                                                                                                           |
| ..47760Q-AG-8                | JIMMY 2022-1A A23 4.352% 04/30/52                                                   | .....        | 07/30/2024       | Paydown              | .....                           | 25,000             | .....25,000    | .....25,000    | .....25,000                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....25,000                                                   | .....0                                               | .....0                                    | .....0                              | .....816                                                              | 04/30/2052                                     | 2.B FE                                                                                                           |
| ..48247U-AA-3                | KSBA 2013-1 A 2.182% 08/25/36                                                       | .....        | 09/25/2024       | Paydown              | .....                           | 0                  | .....0         | .....17,767    | .....16,318                                          | .....0                                             | .....(16,318)                                          | .....0                                                                        | .....(16,318)                                                                     | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....5,144                                                            | 08/25/2036                                     | 1.A FE                                                                                                           |
| ..48249K-AA-3                | KSBA 2014-3 A 1.397% 05/25/39                                                       | .....        | 09/25/2024       | Paydown              | .....                           | 0                  | .....0         | .....32,193    | .....27,784                                          | .....0                                             | .....(27,784)                                          | .....0                                                                        | .....(27,784)                                                                     | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....11,252                                                           | 05/25/2039                                     | 1.A                                                                                                              |
| ..48249Y-AA-3                | KSBA 2016-1 A 2.297% 03/25/42                                                       | .....        | 09/25/2024       | Paydown              | .....                           | 0                  | .....0         | .....1,957     | .....1,762                                           | .....0                                             | .....(1,762)                                           | .....0                                                                        | .....(1,762)                                                                      | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....440                                                              | 03/25/2042                                     | 1.A FE                                                                                                           |
| ..52520Q-AG-9                | RAST 2006-7 1A7 6.000% 11/25/36                                                     | .....        | 09/01/2024       | Paydown              | .....                           | 13,469             | .....10,679    | .....6,943     | .....6,783                                           | .....0                                             | .....6,686                                             | .....0                                                                        | .....6,686                                                                        | .....0                                                                              | .....13,469                                                   | .....0                                               | .....0                                    | .....0                              | .....846                                                              | 11/25/2036                                     | 1.G FM                                                                                                           |
| ..52522H-AN-2                | LXS 2006-8 3A5 6.550% 06/25/36                                                      | .....        | 09/01/2024       | Paydown              | .....                           | 19,345             | .....19,240    | .....18,122    | .....18,122                                          | .....0                                             | .....1,223                                             | .....0                                                                        | .....1,223                                                                        | .....0                                                                              | .....19,345                                                   | .....0                                               | .....0                                    | .....0                              | .....557                                                              | 06/25/2036                                     | 1.A FM                                                                                                           |
| ..52523K-AJ-3                | LXS 2006-17 WF5 6.450% 12/25/42                                                     | .....        | 09/01/2024       | Paydown              | .....                           | 1,881              | .....1,854     | .....1,457     | .....1,730                                           | .....0                                             | .....151                                               | .....0                                                                        | .....151                                                                          | .....0                                                                              | .....1,881                                                    | .....0                                               | .....0                                    | .....0                              | .....64                                                               | 12/25/2042                                     | 1.A FM                                                                                                           |
| ..52524M-AV-1                | LXS 2007-9 WF3 6.820% 04/25/37                                                      | .....        | 09/01/2024       | Paydown              | .....                           | 32,951             | .....64,974    | .....42,248    | .....57,948                                          | .....0                                             | .....(24,997)                                          | .....0                                                                        | .....(24,997)                                                                     | .....0                                                                              | .....32,951                                                   | .....0                                               | .....0                                    | .....0                              | .....2,267                                                            | 04/25/2037                                     | 1.A FM                                                                                                           |
| ..52524P-AL-6                | LXS 2007-6 3A5 5.720% 05/25/37                                                      | .....        | 08/01/2024       | Paydown              | .....                           | 9,563              | .....9,563     | .....7,591     | .....8,572                                           | .....0                                             | .....992                                               | .....0                                                                        | .....992                                                                          | .....0                                                                              | .....9,563                                                    | .....0                                               | .....0                                    | .....0                              | .....255                                                              | 05/25/2037                                     | 1.A FM                                                                                                           |
| ..53218C-AC-4                | LIFE 2021-BMR B 6.091% 03/15/38<br>Luminace ABS-20220221 , LLC 2022-1 A             | .....        | 08/15/2024       | Paydown              | .....                           | 6,644,257          | .....6,644,257 | .....6,644,257 | .....6,644,257                                       | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....6,644,257                                                | .....0                                               | .....0                                    | .....0                              | .....284,774                                                          | 03/15/2038                                     | 1.A                                                                                                              |
| ..55026C-AA-5                | 4.880% 07/31/62<br>MFRA Trust 2022RPL1 2022-RPL1 A1                                 | .....        | 07/30/2024       | Paydown              | .....                           | 164,717            | .....164,717   | .....164,685   | .....164,685                                         | .....0                                             | .....32                                                | .....0                                                                        | .....32                                                                           | .....0                                                                              | .....164,717                                                  | .....0                                               | .....0                                    | .....0                              | .....6,029                                                            | 07/31/2062                                     | 1.G FE                                                                                                           |
| ..55285T-AA-4                | 3.300% 08/25/61                                                                     | .....        | 09/01/2024       | Paydown              | .....                           | 241,374            | .....241,374   | .....227,108   | .....228,632                                         | .....0                                             | .....12,742                                            | .....0                                                                        | .....12,742                                                                       | .....0                                                                              | .....241,374                                                  | .....0                                               | .....0                                    | .....0                              | .....5,362                                                            | 08/25/2061                                     | 1.A FE                                                                                                           |
| ..55400E-AA-7                | MVNOT 2020-1A A 1.740% 10/20/37                                                     | .....        | 09/20/2024       | Paydown              | .....                           | 116,738            | .....116,738   | .....116,724   | .....116,726                                         | .....0                                             | .....12                                                | .....0                                                                        | .....12                                                                           | .....0                                                                              | .....116,738                                                  | .....0                                               | .....0                                    | .....0                              | .....1,356                                                            | 10/20/2037                                     | 1.A FE                                                                                                           |
| ..55400W-AA-7                | MVN Owner Trust 20232A 2023-2A A 6.180%<br>11/20/40                                 | .....        | 09/20/2024       | Paydown              | .....                           | 1,412,394          | .....1,412,394 | .....1,412,107 | .....1,412,106                                       | .....0                                             | .....287                                               | .....0                                                                        | .....287                                                                          | .....0                                                                              | .....1,412,394                                                | .....0                                               | .....0                                    | .....0                              | .....58,622                                                           | 11/20/2040                                     | 1.A FE                                                                                                           |
| ..55916A-AA-2                | MAGIC MERGEO INC 5.250% 05/01/28<br>MORGAN STANLEY FIXED INC<br>Redemption 100.0000 | .....        | 09/16/2024       | Paydown              | .....                           | 131,713            | .....167,000   | .....134,435   | .....0                                               | .....0                                             | .....3,176                                             | .....0                                                                        | .....3,176                                                                        | .....0                                                                              | .....137,611                                                  | .....0                                               | .....(5,898)                              | .....(5,898)                        | .....7,696                                                            | 05/01/2028                                     | 4.C FE                                                                                                           |
| ..56540A-AA-3                | MAPLELEAF MDSTRM PP 4.560% 09/30/25<br>MARRIOTT INTERNATIONAL-CL A 3.125% 06/15/26  | .....        | 07/16/2024       | Paydown              | .....                           | 327,546            | .....327,546   | .....327,546   | .....327,546                                         | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....327,546                                                  | .....0                                               | .....0                                    | .....0                              | .....14,936                                                           | 09/30/2025                                     | 3.C PL                                                                                                           |
| ..571903-AS-2                | BARCLAYS                                                                            | .....        | 07/30/2024       | Paydown              | .....                           | 2,126,652          | .....2,200,000 | .....2,051,676 | .....2,136,893                                       | .....0                                             | .....14,343                                            | .....0                                                                        | .....14,343                                                                       | .....0                                                                              | .....2,151,236                                                | .....0                                               | .....(24,584)                             | .....(24,584)                       | .....43,160                                                           | 06/15/2026                                     | 2.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                  | 3            | 4                | 5                        | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|--------------------------------------------------------------------|--------------|------------------|--------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                                    |              |                  |                          |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                                        | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..57643L-LF-1                | MABS 2005-AB1 A6 5.971% 11/25/35 .....                             |              | 09/01/2024       | Paydown                  |                                 | 3,876              | 3,876      | 3,876          | 3,141                                                | 0                                                  | 736                                                    | 0                                                                             | 736                                                                               | 0                                                                                   | 3,876                                                         | 0                                                    | 0                                         | 0                                   | 65                                                                    | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..58013M-FF-6                | MCDONALD'S CORP 3.800% 04/01/28 .....                              |              | 09/17/2024       | MORGAN STANLEY FIXED INC |                                 | 10,628,524         | 10,700,000 | 10,449,679     | 10,572,734                                           | 0                                                  | 20,168                                                 | 0                                                                             | 20,168                                                                            | 0                                                                                   | 10,592,902                                                    | 0                                                    | 35,622                                    | 35,622                              | 391,917                                                               | 04/01/2028                                     | 2.A FE                                                                                                           |
| ..58549J-BU-7                | Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52 ..... |              | 09/01/2024       | Paydown                  |                                 | 18,316             | 18,316     | 15,242         | 15,244                                               | 0                                                  | 3,072                                                  | 0                                                                             | 3,072                                                                             | 0                                                                                   | 18,316                                                        | 0                                                    | 0                                         | 0                                   | 360                                                                   | 04/25/2052                                     | 1.A                                                                                                              |
| ..58769J-AV-9                | MERCEDES-BENZ FIN NA 5.590% 07/31/26 .....                         |              | 07/30/2024       | Various                  |                                 | 2,381,678          | 2,380,000  | 2,380,000      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,380,000                                                     | 0                                                    | 1,678                                     | 1,678                               | 0                                                                     | 07/31/2026                                     | 1.F Z                                                                                                            |
| ..59001A-BA-9                | MERITAGE CORPORATION 5.125% 06/06/27 .....                         |              | 07/31/2024       | Various                  |                                 | 15,052,681         | 15,113,000 | 14,412,462     | 14,438,508                                           | 0                                                  | 100,518                                                | 0                                                                             | 100,518                                                                           | 0                                                                                   | 14,539,026                                                    | 0                                                    | 513,655                                   | 513,655                             | 489,490                                                               | 06/06/2027                                     | 2.C FE                                                                                                           |
| ..594918-CQ-5                | MICROSOFT CORP 3.400% 06/15/27 .....                               |              | 08/08/2024       | TD SECURITIES            |                                 | 1,957,320          | 2,000,000  | 1,903,208      | 0                                                    | 0                                                  | 5,100                                                  | 0                                                                             | 5,100                                                                             | 0                                                                                   | 1,908,308                                                     | 0                                                    | 49,012                                    | 49,012                              | 17,567                                                                | 06/15/2027                                     | 1.A FE                                                                                                           |
| ..59524E-AA-0                | MID-ATLANTIC MILITARY CO 5.671% 08/01/25 .....                     |              | 08/01/2024       | Redemption 100.0000      |                                 | 278,000            | 278,000    | 278,000        | 278,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 278,000                                                       | 0                                                    | 0                                         | 0                                   | 15,765                                                                | 08/01/2025                                     | 1.D FE                                                                                                           |
| ..599191-AA-1                | MILEAGE PLUS HLDINGS LLC 6.500% 06/20/27 .....                     |              | 09/20/2024       | Redemption 100.0000      |                                 | 1,326,750          | 1,326,750  | 1,308,099      | 1,308,553                                            | 0                                                  | 18,197                                                 | 0                                                                             | 18,197                                                                            | 0                                                                                   | 1,326,750                                                     | 0                                                    | 0                                         | 0                                   | 64,475                                                                | 06/20/2027                                     | 2.C FE                                                                                                           |
| ..59980C-AA-1                | MCMLT 2017-3 A1 2.750% 01/25/61 .....                              |              | 09/01/2024       | Paydown                  |                                 | 264,741            | 264,741    | 264,824        | 264,465                                              | 0                                                  | 276                                                    | 0                                                                             | 276                                                                               | 0                                                                                   | 264,741                                                       | 0                                                    | 0                                         | 0                                   | 4,736                                                                 | 01/25/2061                                     | 1.A                                                                                                              |
| ..59980C-AE-3                | MCMLT 2017-3 M1 3.250% 01/25/61 .....                              |              | 09/01/2024       | Paydown                  |                                 | 14,138             | 14,138     | 14,189         | 14,189                                               | 0                                                  | (51)                                                   | 0                                                                             | (51)                                                                              | 0                                                                                   | 14,138                                                        | 0                                                    | 0                                         | 0                                   | 296                                                                   | 01/25/2061                                     | 1.A                                                                                                              |
| ..59980C-AG-8                | MCMLT 2017-3 M3 3.250% 01/25/61 .....                              |              | 09/01/2024       | Paydown                  |                                 | 11,473             | 11,473     | 12,427         | 12,160                                               | 0                                                  | (687)                                                  | 0                                                                             | (687)                                                                             | 0                                                                                   | 11,473                                                        | 0                                                    | 0                                         | 0                                   | 240                                                                   | 01/25/2061                                     | 1.A                                                                                                              |
| ..59981H-AB-7                | MCMLT 2017-1 M1 3.250% 11/25/58 .....                              |              | 09/01/2024       | Paydown                  |                                 | 628,214            | 628,214    | 610,106        | 627,018                                              | 0                                                  | 1,196                                                  | 0                                                                             | 1,196                                                                             | 0                                                                                   | 628,214                                                       | 0                                                    | 0                                         | 0                                   | 12,959                                                                | 11/25/2058                                     | 1.A                                                                                                              |
| ..609207-AM-7                | MONDELEZ INTERNATIONAL INC 4.125% 05/07/28 .....                   |              | 09/17/2024       | Various                  |                                 | 14,006,020         | 14,000,000 | 13,863,080     | 13,932,696                                           | 0                                                  | 10,157                                                 | 0                                                                             | 10,157                                                                            | 0                                                                                   | 13,942,853                                                    | 0                                                    | 63,167                                    | 63,167                              | 498,896                                                               | 05/07/2028                                     | 2.B FE                                                                                                           |
| ..61691A-BM-4                | MSC 2015-UBS8 XA 0.996% 12/15/48 .....                             |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0          | 39,262         | 13,942                                               | 0                                                  | (13,942)                                               | 0                                                                             | (13,942)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 6,772                                                                 | 12/15/2048                                     | 1.A FE                                                                                                           |
| ..61691Q-AC-2                | MSC 2018-L1 ASB 4.238% 10/15/51 .....                              |              | 09/01/2024       | Paydown                  |                                 | 247,625            | 247,625    | 255,042        | 249,808                                              | 0                                                  | (2,184)                                                | 0                                                                             | (2,184)                                                                           | 0                                                                                   | 247,625                                                       | 0                                                    | 0                                         | 0                                   | 6,971                                                                 | 10/15/2051                                     | 1.A                                                                                                              |
| ..61692B-BU-3                | MSC 2020-HR8 XA 1.952% 07/15/53 .....                              |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0          | 878,593        | 646,367                                              | 0                                                  | (646,367)                                              | 0                                                                             | (646,367)                                                                         | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 108,549                                                               | 07/15/2053                                     | 1.A FE                                                                                                           |
| ..61749E-AF-4                | MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36 .....                 |              | 09/01/2024       | Paydown                  |                                 | 61,653             | 61,653     | 34,106         | 20,031                                               | 0                                                  | 41,622                                                 | 0                                                                             | 41,622                                                                            | 0                                                                                   | 61,653                                                        | 0                                                    | 0                                         | 0                                   | 493                                                                   | 10/25/2036                                     | 1.A FM                                                                                                           |
| ..61749W-AK-3                | MSM 2006-11 1A4 7.013% 08/25/36 .....                              |              | 09/01/2024       | Paydown                  |                                 | 18,203             | 18,203     | 4,693          | 3,778                                                | 0                                                  | 14,426                                                 | 0                                                                             | 14,426                                                                            | 0                                                                                   | 18,203                                                        | 0                                                    | 0                                         | 0                                   | 138                                                                   | 08/25/2036                                     | 1.A FM                                                                                                           |
| ..61752R-AL-6                | MSM 2007-3XS 2A5 6.207% 01/25/47 .....                             |              | 09/01/2024       | Paydown                  |                                 | 16,350             | 16,350     | 5,206          | 4,752                                                | 0                                                  | 11,598                                                 | 0                                                                             | 11,598                                                                            | 0                                                                                   | 16,350                                                        | 0                                                    | 0                                         | 0                                   | 162                                                                   | 01/25/2047                                     | 1.A FM                                                                                                           |
| ..61761J-3R-8                | MORGAN STANLEY 3.125% 07/27/26 .....                               |              | 09/11/2024       | Various                  |                                 | 7,339,350          | 7,500,000  | 7,483,150      | 7,495,042                                            | 0                                                  | 1,217                                                  | 0                                                                             | 1,217                                                                             | 0                                                                                   | 7,496,259                                                     | 0                                                    | (156,909)                                 | (156,909)                           | 263,672                                                               | 07/27/2026                                     | 1.G FE                                                                                                           |
| ..61765T-AG-8                | MSBAM 2015-C25 XA 1.175% 10/15/48 .....                            |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0          | 30,853         | 8,824                                                | 0                                                  | (8,824)                                                | 0                                                                             | (8,824)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 5,699                                                                 | 10/15/2048                                     | 1.A FE                                                                                                           |
| ..61766C-AF-6                | MSC 2016-UBS9 ASB 3.340% 03/15/49 .....                            |              | 09/01/2024       | Paydown                  |                                 | 759,386            | 759,386    | 782,151        | 761,967                                              | 0                                                  | (2,581)                                                | 0                                                                             | (2,581)                                                                           | 0                                                                                   | 759,386                                                       | 0                                                    | 0                                         | 0                                   | 16,874                                                                | 03/15/2049                                     | 1.A                                                                                                              |
| ..61766R-BA-3                | Morgan Stanley B2016C31 t 2016-C31 XA 1.403% 11/15/49 .....        |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0          | 8,542          | 5,956                                                | 0                                                  | (5,956)                                                | 0                                                                             | (5,956)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,011                                                                 | 11/15/2049                                     | 1.A FE                                                                                                           |
| ..61767Y-AW-0                | MSC 2018-H3 ASB 4.120% 07/15/51 .....                              |              | 09/01/2024       | Paydown                  |                                 | 630,222            | 630,222    | 649,105        | 635,464                                              | 0                                                  | (5,242)                                                | 0                                                                             | (5,242)                                                                           | 0                                                                                   | 630,222                                                       | 0                                                    | 0                                         | 0                                   | 17,251                                                                | 07/15/2051                                     | 1.A                                                                                                              |
| ..61770K-AY-1                | Morgan Stanley C2020L4 Trust 2020-L4 XA 1.190% 02/15/53 .....      |              | 09/01/2024       | Paydown                  |                                 | 0                  | 0          | 1,822          | 0                                                    | 0                                                  | (1,822)                                                | 0                                                                             | (1,822)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 137                                                                   | 02/15/2053                                     | 1.A FE                                                                                                           |
| ..62482B-AA-0                | MOZART DEBT MERGER SUB 3.875% 04/01/29 .....                       |              | 09/16/2024       | WELLS FARGO              |                                 | 331,230            | 350,000    | 334,673        | 338,243                                              | 0                                                  | 1,444                                                  | 0                                                                             | 1,444                                                                             | 0                                                                                   | 339,687                                                       | 0                                                    | (8,458)                                   | (8,458)                             | 13,035                                                                | 04/01/2029                                     | 3.C FE                                                                                                           |
| ..62854A-AN-4                | MYLAN NV 3.950% 06/15/26 .....                                     |              | 09/20/2024       | Call 99.5640             |                                 | 1,977,341          | 1,986,000  | 1,971,480      | 1,981,644                                            | 0                                                  | 1,157                                                  | 0                                                                             | 1,157                                                                             | 0                                                                                   | 1,982,801                                                     | 0                                                    | 0                                         | 0                                   | 54,465                                                                | 06/15/2026                                     | 2.C FE                                                                                                           |
| ..62878Y-AA-2                | BUNDT 2021-1 A2 2.989% 07/30/51 .....                              |              | 07/30/2024       | Paydown                  |                                 | 42,336             | 42,336     | 38,519         | 21,017                                               | 0                                                  | 3,607                                                  | 0                                                                             | 3,607                                                                             | 0                                                                                   | 42,336                                                        | 0                                                    | 0                                         | 0                                   | 660                                                                   | 07/30/2051                                     | 2.C FE                                                                                                           |
| ..62942K-AA-4                | NRPMT 2013-1 A1 3.250% 07/25/43 .....                              |              | 09/01/2024       | Paydown                  |                                 | 13,931             | 13,931     | 13,583         | 13,609                                               | 0                                                  | 322                                                    | 0                                                                             | 322                                                                               | 0                                                                                   | 13,931                                                        | 0                                                    | 0                                         | 0                                   | 288                                                                   | 07/25/2043                                     | 1.A                                                                                                              |
| ..62954H-AZ-1                | NXP NXP BV 3.875% 06/18/26 .....                                   |              | 07/17/2024       | BANK of AMERICA SEC      |                                 | 19,557,600         | 20,000,000 | 19,995,065     | 19,996,993                                           | 0                                                  | 323                                                    | 0                                                                             | 323                                                                               | 0                                                                                   | 19,997,316                                                    | 0                                                    | (439,716)                                 | (439,716)                           | 452,083                                                               | 06/18/2026                                     | 2.A FE                                                                                                           |
| ..637432-NG-6                | NATIONAL RURAL UTILITY 3.250% 11/01/25 .....                       |              | 09/30/2024       | TD SECURITIES            |                                 | 6,371,934          | 6,443,000  | 6,570,443      | 6,471,998                                            | 0                                                  | (13,494)                                               | 0                                                                             | (13,494)                                                                          | 0                                                                                   | 6,458,504                                                     | 0                                                    | (86,570)                                  | (86,570)                            | 191,948                                                               | 11/01/2025                                     | 1.E FE                                                                                                           |
| ..64016N-AA-5                | NBLY 2021-1A A2 3.584% 04/30/51 .....                              |              | 07/30/2024       | Paydown                  |                                 | 153,480            | 153,480    | 144,421        | 145,231                                              | 0                                                  | 8,249                                                  | 0                                                                             | 8,249                                                                             | 0                                                                                   | 153,480                                                       | 0                                                    | 0                                         | 0                                   | 4,126                                                                 | 04/30/2051                                     | 2.C FE                                                                                                           |
| ..64016N-AC-1                | NBLY 2022-1A A2 3.695% 01/30/52 .....                              |              | 07/30/2024       | Paydown                  |                                 | 92,500             | 92,500     | 85,258         | 86,253                                               | 0                                                  | 6,247                                                  | 0                                                                             | 6,247                                                                             | 0                                                                                   | 92,500                                                        | 0                                                    | 0                                         | 0                                   | 2,563                                                                 | 01/30/2052                                     | 2.C FE                                                                                                           |
| ..64016N-AE-7                | NBLY 2023-1A A2 7.308% 01/30/53 .....                              |              | 07/30/2024       | Paydown                  |                                 | 12,500             | 12,500     | 12,126         | 12,150                                               | 0                                                  | 350                                                    | 0                                                                             | 350                                                                               | 0                                                                                   | 12,500                                                        | 0                                                    | 0                                         | 0                                   | 685                                                                   | 01/30/2053                                     | 2.C FE                                                                                                           |
| ..64352V-MA-6                | NCHET 2005-A A6 5.454% 08/25/35 .....                              |              | 09/01/2024       | Paydown                  |                                 | 1,637              | 1,637      | 1,529          | 1,514                                                | 0                                                  | 124                                                    | 0                                                                             | 124                                                                               | 0                                                                                   | 1,637                                                         | 0                                                    | 0                                         | 0                                   | 45                                                                    | 08/25/2035                                     | 1.A FM                                                                                                           |
| ..64828X-AA-1                | New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59 .....   |              | 09/01/2024       | Paydown                  |                                 | 300,654            | 300,654    | 280,841        | 282,199                                              | 0                                                  | 18,455                                                 | 0                                                                             | 18,455                                                                            | 0                                                                                   | 300,654                                                       | 0                                                    | 0                                         | 0                                   | 5,511                                                                 | 11/25/2059                                     | 1.A                                                                                                              |
| ..64829J-BE-2                | New Residential 20171A Loan 2017-1A B3 5.439% 02/25/57 .....       |              | 09/01/2024       | Paydown                  |                                 | 183,465            | 183,465    | 175,324        | 176,478                                              | 0                                                  | 6,987                                                  | 0                                                                             | 6,987                                                                             | 0                                                                                   | 183,465                                                       | 0                                                    | 0                                         | 0                                   | 6,588                                                                 | 02/25/2057                                     | 1.A                                                                                                              |
| ..64830N-AA-9                | New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59 .....   |              | 09/01/2024       | Paydown                  |                                 | 359,137            | 359,137    | 336,619        | 338,032                                              | 0                                                  | 21,105                                                 | 0                                                                             | 21,105                                                                            | 0                                                                                   | 359,137                                                       | 0                                                    | 0                                         | 0                                   | 6,585                                                                 | 07/25/2059                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                               | 3            | 4                | 5                                 | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-----------------------------------------------------------------|--------------|------------------|-----------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                 |              |                  |                                   |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                     | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser              | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..65538P-AF-5        | NAA 2007-1 1A5 6.347% 03/25/47                                  |              | 09/01/2024       | Paydown                           |                                 | 15,482             | 15,482     | 12,874         | 12,397                                               | 0                                                  | 3,084                                                  | 0                                                                             | 3,084                                                                             | 0                                                                                   | 15,482                                                        | 0                                                    | 0                                         | 0                                   | 487                                                                   | 03/25/2047                                     | 1.A FM                                                                                                           |
| ..670346-AP-0        | NUCOR CORP 3.950% 05/01/28                                      |              | 09/27/2024       | US BANCORP                        |                                 | 2,987,040          | 3,000,000  | 2,985,750      | 2,993,012                                            | 0                                                  | 1,146                                                  | 0                                                                             | 1,146                                                                             | 0                                                                                   | 2,994,159                                                     | 0                                                    | (7,119)                                   | (7,119)                             | 108,296                                                               | 05/01/2028                                     | 1.6 FE                                                                                                           |
| ..670861-AD-5        | Onslow Bay Finan2021J2 2021-J2 A4 2.500%<br>07/25/51            |              | 09/01/2024       | Paydown                           |                                 | 730,025            | 730,025    | 626,852        | 0                                                    | 0                                                  | 103,173                                                | 0                                                                             | 103,173                                                                           | 0                                                                                   | 730,025                                                       | 0                                                    | 0                                         | 0                                   | 2,064                                                                 | 07/25/2051                                     | 1.A FE                                                                                                           |
| ..67116W-BD-0        | Onslow Bay Finan2022J1 2022-J1 B1A 2.846%<br>02/25/52           |              | 09/01/2024       | Paydown                           |                                 | 9,182              | 9,182      | 7,545          | 0                                                    | 0                                                  | 1,637                                                  | 0                                                                             | 1,637                                                                             | 0                                                                                   | 9,182                                                         | 0                                                    | 0                                         | 0                                   | 22                                                                    | 02/25/2052                                     | 1.C FE                                                                                                           |
| ..67117X-AA-4        | Onslow Bay Finan2023NQM7 2023-NQM7 A1<br>6.844% 04/25/63        |              | 09/01/2024       | Paydown                           |                                 | 583,662            | 583,662    | 583,654        | 583,500                                              | 0                                                  | 163                                                    | 0                                                                             | 163                                                                               | 0                                                                                   | 583,662                                                       | 0                                                    | 0                                         | 0                                   | 25,873                                                                | 04/25/2063                                     | 1.A FE                                                                                                           |
| ..67181D-AA-9        | OAKIG 2020-1A A1 1.850% 11/20/50                                |              | 09/20/2024       | Paydown                           |                                 | 114,968            | 114,968    | 100,265        | 107,623                                              | 0                                                  | 7,345                                                  | 0                                                                             | 7,345                                                                             | 0                                                                                   | 114,968                                                       | 0                                                    | 0                                         | 0                                   | 1,296                                                                 | 11/20/2050                                     | 1.A FE                                                                                                           |
| ..67181D-AE-1        | OAKIG 2020-1A A5 3.390% 11/20/50                                |              | 09/20/2024       | Paydown                           |                                 | 22,500             | 22,500     | 22,491         | 22,496                                               | 0                                                  | 4                                                      | 0                                                                             | 4                                                                                 | 0                                                                                   | 22,500                                                        | 0                                                    | 0                                         | 0                                   | 509                                                                   | 11/20/2050                                     | 2.A FE                                                                                                           |
| ..67190A-AB-2        | OAKIG 2021-1A A2 1.930% 01/20/51                                |              | 09/20/2024       | Paydown                           |                                 | 37,993             | 37,993     | 37,988         | 37,993                                               | 0                                                  | 3                                                      | 0                                                                             | 3                                                                                 | 0                                                                                   | 37,993                                                        | 0                                                    | 0                                         | 0                                   | 447                                                                   | 01/20/2051                                     | 1.A FE                                                                                                           |
| ..67190A-AC-0        | OAKIG 2021-1A A3 2.800% 01/20/51                                |              | 09/20/2024       | Paydown                           |                                 | 938                | 938        | 937            | 937                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 938                                                           | 0                                                    | 0                                         | 0                                   | 18                                                                    | 01/20/2051                                     | 2.A FE                                                                                                           |
| ..67448X-AD-8        | Onslow Bay Finan2021J3 2021-J3 A4 2.500%<br>10/25/51            |              | 09/03/2024       | Paydown                           |                                 | 461,238            | 461,238    | 394,070        | 0                                                    | 0                                                  | 67,168                                                 | 0                                                                             | 67,168                                                                            | 0                                                                                   | 461,238                                                       | 0                                                    | 0                                         | 0                                   | 2,780                                                                 | 10/25/2051                                     | 1.A                                                                                                              |
| ..67647E-AD-9        | Oceanview Mortga20215 2021-5 A4 2.500%<br>06/25/51              |              | 09/01/2024       | Paydown                           |                                 | 487,506            | 487,506    | 421,483        | 0                                                    | 0                                                  | 66,023                                                 | 0                                                                             | 66,023                                                                            | 0                                                                                   | 487,506                                                       | 0                                                    | 0                                         | 0                                   | 1,420                                                                 | 10/25/2051                                     | 1.A                                                                                                              |
| ..67647V-AD-1        | Oceanview Mortga20213 2021-3 A4 2.500%                          |              | 09/01/2024       | Paydown                           |                                 | 1,123,637          | 1,123,637  | 973,087        | 0                                                    | 0                                                  | 150,550                                                | 0                                                                             | 150,550                                                                           | 0                                                                                   | 1,123,637                                                     | 0                                                    | 0                                         | 0                                   | 2,397                                                                 | 06/25/2051                                     | 1.A                                                                                                              |
| ..682680-BR-3        | ONEOK INC 5.000% 03/01/26                                       |              | 09/11/2024       | STIFEL NICHOLAS                   |                                 | 2,009,000          | 2,000,000  | 1,974,012      | 0                                                    | 0                                                  | 6,572                                                  | 0                                                                             | 6,572                                                                             | 0                                                                                   | 1,980,584                                                     | 0                                                    | 28,416                                    | 28,416                              | 53,056                                                                | 03/01/2026                                     | 2.B FE                                                                                                           |
| ..68269D-AA-2        | OneMain Direct A20221A ivable 2022-1A A1<br>4.650% 03/14/29     |              | 09/14/2024       | Paydown                           |                                 | 5,735,883          | 5,735,883  | 5,602,345      | 5,630,824                                            | 0                                                  | 105,060                                                | 0                                                                             | 105,060                                                                           | 0                                                                                   | 5,735,883                                                     | 0                                                    | 0                                         | 0                                   | 177,919                                                               | 03/14/2029                                     | 1.A FE                                                                                                           |
| ..68389X-BU-8        | ORACLE CORP 2.800% 04/01/27                                     |              | 07/30/2024       | US BANCORP                        |                                 | 14,236,650         | 15,000,000 | 14,967,750     | 14,983,866                                           | 0                                                  | 2,765                                                  | 0                                                                             | 2,765                                                                             | 0                                                                                   | 14,986,631                                                    | 0                                                    | (749,981)                                 | (749,981)                           | 350,000                                                               | 04/01/2027                                     | 2.B FE                                                                                                           |
| ..693456-AP-0        | PMTLT 2013-J1 B2 3.531% 09/25/43                                |              | 09/01/2024       | Paydown                           |                                 | 38,089             | 38,089     | 39,052         | 38,637                                               | 0                                                  | (548)                                                  | 0                                                                             | (548)                                                                             | 0                                                                                   | 38,089                                                        | 0                                                    | 0                                         | 0                                   | 898                                                                   | 09/25/2043                                     | 1.A                                                                                                              |
| ..693456-AQ-8        | PMTLT 2013-J1 B3 3.531% 09/25/43                                |              | 09/01/2024       | Paydown                           |                                 | 21,763             | 21,763     | 21,845         | 21,851                                               | 0                                                  | (88)                                                   | 0                                                                             | (88)                                                                              | 0                                                                                   | 21,763                                                        | 0                                                    | 0                                         | 0                                   | 513                                                                   | 09/25/2043                                     | 1.A                                                                                                              |
| ..69354N-AC-0        | PRA GROUP INC 7.375% 09/01/25                                   |              | 09/04/2024       | Call 100.0000                     |                                 | 361,000            | 361,000    | 349,268        | 351,385                                              | 0                                                  | 3,704                                                  | 0                                                                             | 3,704                                                                             | 0                                                                                   | 355,089                                                       | 0                                                    | 5,911                                     | 5,911                               | 26,772                                                                | 09/01/2025                                     | 3.B FE                                                                                                           |
| ..69371V-AA-5        | PSMC 2018-1 A1 3.500% 02/25/48                                  |              | 09/01/2024       | Paydown                           |                                 | 13,957             | 13,957     | 13,781         | 13,929                                               | 0                                                  | 28                                                     | 0                                                                             | 28                                                                                | 0                                                                                   | 13,957                                                        | 0                                                    | 0                                         | 0                                   | 342                                                                   | 02/25/2048                                     | 1.A                                                                                                              |
| ..69371V-AM-9        | PSMC 2018-1 A12 3.500% 02/25/48                                 |              | 09/01/2024       | Paydown                           |                                 | 83,745             | 83,745     | 80,744         | 83,402                                               | 0                                                  | 343                                                    | 0                                                                             | 343                                                                               | 0                                                                                   | 83,745                                                        | 0                                                    | 0                                         | 0                                   | 2,052                                                                 | 02/25/2048                                     | 1.A                                                                                                              |
| ..69376D-AC-6        | PSMC Trust 20213 2021-3 A3 2.500%<br>08/25/51                   |              | 09/01/2024       | Paydown                           |                                 | 174,275            | 174,275    | 161,095        | 161,767                                              | 0                                                  | 12,508                                                 | 0                                                                             | 12,508                                                                            | 0                                                                                   | 174,275                                                       | 0                                                    | 0                                         | 0                                   | 3,066                                                                 | 08/25/2051                                     | 1.A                                                                                                              |
| ..69378K-AA-2        | Preston Ridge Pa2022NQM1mortgag 2022-NQM1 A1<br>5.500% 08/25/67 |              | 09/01/2024       | Paydown                           |                                 | 512,595            | 512,595    | 508,110        | 0                                                    | 0                                                  | 4,485                                                  | 0                                                                             | 4,485                                                                             | 0                                                                                   | 512,595                                                       | 0                                                    | 0                                         | 0                                   | 16,664                                                                | 08/25/2067                                     | 1.A FE                                                                                                           |
| ..69403W-AB-3        | PACIFIC BEACON LLC 5.773% 07/15/26                              |              | 07/15/2024       | Various                           |                                 | 583,653            | 583,653    | 496,105        | 563,808                                              | 0                                                  | 19,844                                                 | 0                                                                             | 19,844                                                                            | 0                                                                                   | 583,653                                                       | 0                                                    | 0                                         | 0                                   | 34,352                                                                | 07/15/2026                                     | 2.B FE                                                                                                           |
| ..69410A-AA-4        | PACEWell 5 Trust20221 2022-1 A 6.635%<br>10/11/60               |              | 09/10/2024       | Paydown                           |                                 | 69,471             | 69,471     | 69,469         | 69,469                                               | 0                                                  | 2                                                      | 0                                                                             | 2                                                                                 | 0                                                                                   | 69,471                                                        | 0                                                    | 0                                         | 0                                   | 2,339                                                                 | 10/11/2060                                     | 1.A FE                                                                                                           |
| ..71951Q-AA-0        | PHYSICIANS REALTY LP 4.300% 03/15/27                            |              | 07/12/2024       | SIMC NIKKO<br>Redemption 100.0000 |                                 | 1,967,100          | 2,000,000  | 1,993,540      | 1,997,521                                            | 0                                                  | 385                                                    | 0                                                                             | 385                                                                               | 0                                                                                   | 1,997,905                                                     | 0                                                    | (30,805)                                  | (30,805)                            | 73,667                                                                | 03/15/2027                                     | 2.A FE                                                                                                           |
| ..72303#-AA-7        | PINEBRIDGE 6.000% 12/31/31                                      |              | 09/12/2024       |                                   |                                 | 403,525            | 403,525    | 403,525        | 383,155                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 403,525                                                       | 0                                                    | 0                                         | 0                                   | 3,320                                                                 | 12/31/2031                                     | 1.E PL                                                                                                           |
| ..72703P-AD-5        | PLNT 2022-1A A21 3.251% 12/05/51                                |              | 09/05/2024       | Paydown                           |                                 | 56,130             | 56,130     | 53,332         | 53,625                                               | 0                                                  | 2,505                                                  | 0                                                                             | 2,505                                                                             | 0                                                                                   | 56,130                                                        | 0                                                    | 0                                         | 0                                   | 1,369                                                                 | 12/05/2051                                     | 2.B FE                                                                                                           |
| ..73019#-AA-0        | PNC EQUIP FIN LLC PP 3.000% 09/13/27                            |              | 09/13/2024       | Various                           |                                 | 100,484            | 100,484    | 100,484        | 100,484                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 100,484                                                       | 0                                                    | 0                                         | 0                                   | 3,015                                                                 | 09/13/2027                                     | 1.D                                                                                                              |
| ..74166Y-AA-8        | PROSE 2019-1A A2 4.475% 07/30/49                                |              | 07/30/2024       | Paydown                           |                                 | 25,000             | 25,000     | 23,781         | 24,202                                               | 0                                                  | 798                                                    | 0                                                                             | 798                                                                               | 0                                                                                   | 25,000                                                        | 0                                                    | 0                                         | 0                                   | 839                                                                   | 07/30/2049                                     | 2.B FE                                                                                                           |
| ..74166Y-AC-4        | PROSE 2022-1 A2 5.709% 04/30/52                                 |              | 07/30/2024       | Paydown                           |                                 | 50,000             | 50,000     | 50,000         | 50,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                         | 0                                   | 2,141                                                                 | 04/30/2052                                     | 2.B FE                                                                                                           |
| ..74387L-AC-5        | PFMT 2019-1 A2 3.000% 12/25/49                                  |              | 09/01/2024       | Paydown                           |                                 | 38,781             | 38,781     | 39,005         | 39,569                                               | 0                                                  | (788)                                                  | 0                                                                             | (788)                                                                             | 0                                                                                   | 38,781                                                        | 0                                                    | 0                                         | 0                                   | 796                                                                   | 12/25/2049                                     | 1.A                                                                                                              |
| ..74387V-AC-3        | Provident Fundin2021INV1ge Tru 2021-INV1 A3<br>2.500% 08/25/51  |              | 09/01/2024       | Paydown                           |                                 | 155,136            | 155,136    | 128,605        | 129,178                                              | 0                                                  | 25,958                                                 | 0                                                                             | 25,958                                                                            | 0                                                                                   | 155,136                                                       | 0                                                    | 0                                         | 0                                   | 2,653                                                                 | 08/25/2051                                     | 1.A                                                                                                              |
| ..74388M-AC-2        | Provident Fundin2021INV2ge Tru 2021-INV2 1A3<br>2.500% 11/25/51 |              | 09/01/2024       | Paydown                           |                                 | 142,771            | 142,771    | 122,894        | 0                                                    | 0                                                  | 19,876                                                 | 0                                                                             | 19,876                                                                            | 0                                                                                   | 142,771                                                       | 0                                                    | 0                                         | 0                                   | 272                                                                   | 11/25/2051                                     | 1.A FE                                                                                                           |
| ..747262-AY-9        | QVC INC 4.750% 02/15/27                                         |              | 09/11/2024       | Various                           |                                 | 11,626,063         | 12,576,000 | 12,345,900     | 12,415,018                                           | 0                                                  | 33,343                                                 | 0                                                                             | 33,343                                                                            | 0                                                                                   | 12,448,362                                                    | 0                                                    | (822,299)                                 | (822,299)                           | 642,162                                                               | 02/15/2027                                     | 4.B FE                                                                                                           |
| ..747262-AZ-6        | QVC INC 4.375% 09/01/28                                         |              | 09/11/2024       | Various                           |                                 | 4,922,225          | 6,106,000  | 5,668,486      | 5,777,208                                            | 0                                                  | 43,760                                                 | 0                                                                             | 43,760                                                                            | 0                                                                                   | 5,820,968                                                     | 0                                                    | (898,743)                                 | (898,743)                           | 275,300                                                               | 09/01/2028                                     | 4.B FE                                                                                                           |
| ..74922E-AF-6        | RALI 2006-QS6 1A6 6.250% 06/25/36                               |              | 09/01/2024       | Paydown                           |                                 | 11,545             | 18,024     | 15,079         | 15,321                                               | 0                                                  | (3,777)                                                | 0                                                                             | (3,777)                                                                           | 0                                                                                   | 11,545                                                        | 0                                                    | 0                                         | 0                                   | 728                                                                   | 06/25/2036                                     | 3.C FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                              | 3            | 4                | 5                    | 6                               | 7                  | 8               | 9               | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |       |
|----------------------|--------------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|-------|
|                      |                                                                                |              |                  |                      |                                 |                    |                 |                 |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |       |
| CUSIP Identification | Description                                                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value       | Actual<br>Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |       |
| ..74938D-AE-3        | Woodward Capital20213 ent 2021-3 A5<br>2.500% 07/25/51                         | .....        | 09/01/2024       | Paydown              | .....                           | 912,777            | .....912,777    | .....792,868    | .....0                                               | .....0                                             | .....119,909                                           | .....0                                                                        | .....119,909                                                                      | .....0                                                                              | .....912,777                                                  | .....0                                               | .....0                                    | .....0                              | .....3,186                                                            | 07/25/2051                                     | 1.A                                                                                                              | ..... |
| ..74939K-AE-6        | Woodward Capital20216 ent 2021-6 A5<br>2.500% 12/25/51                         | .....        | 09/01/2024       | Paydown              | .....                           | 199,592            | .....199,592    | .....170,987    | .....171,392                                         | .....0                                             | .....28,200                                            | .....0                                                                        | .....28,200                                                                       | .....0                                                                              | .....199,592                                                  | .....0                                               | .....0                                    | .....0                              | .....3,397                                                            | 12/25/2051                                     | 1.A                                                                                                              | ..... |
| ..74957E-AM-9        | RFMSI 2006-S5 A12 6.000% 06/25/36                                              | .....        | 09/01/2024       | Paydown              | .....                           | 2,127              | .....3,556      | .....3,049      | .....3,064                                           | .....0                                             | .....(937)                                             | .....0                                                                        | .....(937)                                                                        | .....0                                                                              | .....2,127                                                    | .....0                                               | .....0                                    | .....0                              | .....143                                                              | 06/25/2036                                     | 3.B FM                                                                                                           | ..... |
| ..74968R-AA-3        | RPIT 2019-1 A 2.750% 10/25/63<br>RMF Proprietary 20222 Trust 2022-2 A          | .....        | 09/25/2024       | Paydown              | .....                           | 104,305            | .....104,305    | .....103,504    | .....103,060                                         | .....0                                             | .....1,245                                             | .....0                                                                        | .....1,245                                                                        | .....0                                                                              | .....104,305                                                  | .....0                                               | .....0                                    | .....0                              | .....2,151                                                            | 10/25/2063                                     | 1.A FE                                                                                                           | ..... |
| ..74970C-AA-2        | 3.750% 06/25/62<br>Rate Mortgage Tr2022J1 2022-J1 A9 2.500%                    | .....        | 09/25/2024       | Paydown              | .....                           | 154,102            | .....154,102    | .....144,102    | .....145,598                                         | .....0                                             | .....8,504                                             | .....0                                                                        | .....8,504                                                                        | .....0                                                                              | .....154,102                                                  | .....0                                               | .....0                                    | .....0                              | .....4,334                                                            | 06/25/2062                                     | 1.A FE                                                                                                           | ..... |
| ..75410R-AJ-5        | 01/25/52                                                                       | .....        | 09/01/2024       | Paydown              | .....                           | 803,580            | .....803,580    | .....676,011    | .....0                                               | .....0                                             | .....127,568                                           | .....0                                                                        | .....127,568                                                                      | .....0                                                                              | .....803,580                                                  | .....0                                               | .....0                                    | .....0                              | .....5,453                                                            | 01/25/2052                                     | 1.A                                                                                                              | ..... |
| ..75575M-AG-3        | RCMT 2019-5 B 4.254% 02/25/52                                                  | .....        | 09/25/2024       | Paydown              | .....                           | 444,668            | .....444,668    | .....444,664    | .....444,670                                         | .....0                                             | .....(2)                                               | .....0                                                                        | .....(2)                                                                          | .....0                                                                              | .....444,668                                                  | .....0                                               | .....0                                    | .....0                              | .....12,893                                                           | 02/25/2052                                     | 1.A                                                                                                              | ..... |
| ..760759-AU-4        | REPUBLIC SERVICES INC 2.500% 08/15/24                                          | .....        | 08/15/2024       | Maturity             | .....                           | 5,950,000          | .....5,950,000  | .....5,930,901  | .....0                                               | .....0                                             | .....19,100                                            | .....0                                                                        | .....19,100                                                                       | .....0                                                                              | .....5,950,000                                                | .....0                                               | .....0                                    | .....0                              | .....74,375                                                           | 08/15/2024                                     | 2.A FE                                                                                                           | ..... |
| ..760985-7P-0        | RAMP 2004-SP2 A21 6.000% 01/25/32                                              | .....        | 09/01/2024       | Paydown              | .....                           | 3,871              | .....4,681      | .....3,972      | .....4,222                                           | .....0                                             | .....(351)                                             | .....0                                                                        | .....(351)                                                                        | .....0                                                                              | .....3,871                                                    | .....0                                               | .....0                                    | .....0                              | .....187                                                              | 01/25/2032                                     | 3.B FM                                                                                                           | ..... |
| ..761118-MD-7        | RALI 2005-QS16 A4 5.750% 11/25/35                                              | .....        | 09/01/2024       | Paydown              | .....                           | 13,791             | .....14,990     | .....13,570     | .....13,491                                          | .....0                                             | .....300                                               | .....0                                                                        | .....300                                                                          | .....0                                                                              | .....13,791                                                   | .....0                                               | .....0                                    | .....0                              | .....566                                                              | 11/25/2035                                     | 2.B FM                                                                                                           | ..... |
| ..761118-XQ-6        | RALI 2006-QS3 1A12 6.000% 03/25/36                                             | .....        | 09/01/2024       | Paydown              | .....                           | 15,782             | .....22,372     | .....18,436     | .....19,869                                          | .....0                                             | .....(4,087)                                           | .....0                                                                        | .....(4,087)                                                                      | .....0                                                                              | .....15,782                                                   | .....0                                               | .....0                                    | .....0                              | .....853                                                              | 03/25/2036                                     | 1.E FM                                                                                                           | ..... |
| ..76111X-ZU-0        | RFMSI 2005-S7 A4 5.500% 11/25/35                                               | .....        | 09/01/2024       | Paydown              | .....                           | 17                 | .....821        | .....662        | .....660                                             | .....0                                             | .....(642)                                             | .....0                                                                        | .....(642)                                                                        | .....0                                                                              | .....17                                                       | .....0                                               | .....0                                    | .....0                              | .....27                                                               | 11/25/2035                                     | 1.A FM                                                                                                           | ..... |
| ..76114A-AB-6        | RAST 2006-R2 A2 6.000% 04/25/36                                                | .....        | 09/01/2024       | Paydown              | .....                           | 0                  | .....34,655     | .....22,599     | .....16,304                                          | .....0                                             | .....(16,304)                                          | .....0                                                                        | .....(16,304)                                                                     | .....0                                                                              | .....0                                                        | .....0                                               | .....0                                    | .....0                              | .....1,538                                                            | 04/25/2036                                     | 1.A FM                                                                                                           | ..... |
| ..780082-AD-5        | ROYAL BANK OF CANADA 4.650% 01/27/26                                           | .....        | 09/13/2024       | Various              | .....                           | 15,034,650         | .....15,000,000 | .....14,967,900 | .....14,991,579                                      | .....0                                             | .....2,325                                             | .....0                                                                        | .....2,325                                                                        | .....0                                                                              | .....14,993,904                                               | .....0                                               | .....40,746                               | .....40,746                         | .....792,438                                                          | 01/27/2026                                     | 1.G FE                                                                                                           | ..... |
| ..78016E-ZV-2        | ROYAL BANK OF CANADA 5.690% 07/29/24                                           | .....        | 07/29/2024       | Maturity             | .....                           | 16,100,000         | .....16,100,000 | .....16,075,528 | .....16,089,570                                      | .....0                                             | .....10,430                                            | .....0                                                                        | .....10,430                                                                       | .....0                                                                              | .....16,100,000                                               | .....0                                               | .....0                                    | .....0                              | .....697,938                                                          | 07/29/2024                                     | 1.E FE                                                                                                           | ..... |
| ..81733Y-BN-8        | SEMT 2015-2 A19 3.500% 05/25/45<br>Sequoia Mortgage20234 2023-4 A10 6.000%     | .....        | 09/01/2024       | Paydown              | .....                           | 4,176              | .....4,176      | .....4,266      | .....4,333                                           | .....0                                             | .....(157)                                             | .....0                                                                        | .....(157)                                                                        | .....0                                                                              | .....4,176                                                    | .....0                                               | .....0                                    | .....0                              | .....97                                                               | 05/25/2045                                     | 1.A                                                                                                              | ..... |
| ..81743J-AK-6        | 11/25/53                                                                       | .....        | 09/01/2024       | Paydown              | .....                           | 848,064            | .....848,064    | .....831,748    | .....832,239                                         | .....0                                             | .....15,824                                            | .....0                                                                        | .....15,824                                                                       | .....0                                                                              | .....848,064                                                  | .....0                                               | .....0                                    | .....0                              | .....35,276                                                           | 11/25/2053                                     | 1.A                                                                                                              | ..... |
| ..81744Y-AG-1        | SEMT 2013-4 B2 3.436% 04/25/43                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 21,867             | .....21,867     | .....21,022     | .....21,394                                          | .....0                                             | .....473                                               | .....0                                                                        | .....473                                                                          | .....0                                                                              | .....21,867                                                   | .....0                                               | .....0                                    | .....0                              | .....501                                                              | 04/25/2043                                     | 1.A                                                                                                              | ..... |
| ..81745D-AE-1        | SEMT 2013-9 A1 3.500% 07/25/43                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 14,102             | .....14,102     | .....13,774     | .....13,761                                          | .....0                                             | .....340                                               | .....0                                                                        | .....340                                                                          | .....0                                                                              | .....14,102                                                   | .....0                                               | .....0                                    | .....0                              | .....328                                                              | 07/25/2043                                     | 1.A                                                                                                              | ..... |
| ..81745Q-CC-4        | SEMT 2015-1 B3 3.930% 01/25/45                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 18,356             | .....18,356     | .....18,930     | .....19,023                                          | .....0                                             | .....(667)                                             | .....0                                                                        | .....(667)                                                                        | .....0                                                                              | .....18,356                                                   | .....0                                               | .....0                                    | .....0                              | .....480                                                              | 01/25/2045                                     | 1.A                                                                                                              | ..... |
| ..81745R-AG-5        | SEMT 2013-3 B1 3.530% 03/25/43                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 43,760             | .....43,760     | .....44,173     | .....44,016                                          | .....0                                             | .....(256)                                             | .....0                                                                        | .....(256)                                                                        | .....0                                                                              | .....43,760                                                   | .....0                                               | .....0                                    | .....0                              | .....1,030                                                            | 03/25/2043                                     | 1.A                                                                                                              | ..... |
| ..81745R-AH-3        | SEMT 2013-3 B2 3.530% 03/25/43                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 16,723             | .....16,723     | .....17,162     | .....17,035                                          | .....0                                             | .....(313)                                             | .....0                                                                        | .....(313)                                                                        | .....0                                                                              | .....16,723                                                   | .....0                                               | .....0                                    | .....0                              | .....394                                                              | 03/25/2043                                     | 1.A                                                                                                              | ..... |
| ..81745X-CB-1        | SEMT 2017-4 B1 3.899% 07/25/47                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 91,474             | .....91,474     | .....96,783     | .....94,431                                          | .....0                                             | .....(2,957)                                           | .....0                                                                        | .....(2,957)                                                                      | .....0                                                                              | .....91,474                                                   | .....0                                               | .....0                                    | .....0                              | .....2,535                                                            | 07/25/2047                                     | 1.A                                                                                                              | ..... |
| ..81746H-BB-6        | SEMT 2017-CH1 B1A 3.750% 08/25/47                                              | .....        | 09/01/2024       | Paydown              | .....                           | 56,760             | .....56,760     | .....59,066     | .....58,283                                          | .....0                                             | .....(1,523)                                           | .....0                                                                        | .....(1,523)                                                                      | .....0                                                                              | .....56,760                                                   | .....0                                               | .....0                                    | .....0                              | .....1,422                                                            | 08/25/2047                                     | 1.A                                                                                                              | ..... |
| ..81746H-BT-7        | SEMT 2017-CH1 A20 3.500% 08/25/47                                              | .....        | 09/01/2024       | Paydown              | .....                           | 1,132              | .....1,132      | .....1,117      | .....1,119                                           | .....0                                             | .....13                                                | .....0                                                                        | .....13                                                                           | .....0                                                                              | .....1,132                                                    | .....0                                               | .....0                                    | .....0                              | .....27                                                               | 08/25/2047                                     | 1.A                                                                                                              | ..... |
| ..81746Q-AA-9        | SEMT 2018-2 A1 3.500% 02/25/48                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 17,240             | .....17,240     | .....17,361     | .....17,540                                          | .....0                                             | .....(300)                                             | .....0                                                                        | .....(300)                                                                        | .....0                                                                              | .....17,240                                                   | .....0                                               | .....0                                    | .....0                              | .....413                                                              | 02/25/2048                                     | 1.A                                                                                                              | ..... |
| ..81746T-AU-9        | SEMT 2017-1 A19 3.500% 02/25/47                                                | .....        | 09/01/2024       | Paydown              | .....                           | 14,940             | .....14,940     | .....14,933     | .....14,928                                          | .....0                                             | .....11                                                | .....0                                                                        | .....11                                                                           | .....0                                                                              | .....14,940                                                   | .....0                                               | .....0                                    | .....0                              | .....355                                                              | 02/25/2047                                     | 1.A                                                                                                              | ..... |
| ..81746W-CE-6        | SEMT 2018-CH3 B1B 4.740% 08/25/48                                              | .....        | 09/01/2024       | Paydown              | .....                           | 155,400            | .....155,400    | .....167,540    | .....165,149                                         | .....0                                             | .....(9,749)                                           | .....0                                                                        | .....(9,749)                                                                      | .....0                                                                              | .....155,400                                                  | .....0                                               | .....0                                    | .....0                              | .....4,935                                                            | 08/25/2048                                     | 1.A                                                                                                              | ..... |
| ..81746W-CK-2        | SEMT 2018-CH3 B3 4.740% 08/25/48                                               | .....        | 09/01/2024       | Paydown              | .....                           | 114,637            | .....114,637    | .....108,171    | .....114,637                                         | .....0                                             | .....6,466                                             | .....0                                                                        | .....6,466                                                                        | .....0                                                                              | .....114,637                                                  | .....0                                               | .....0                                    | .....0                              | .....3,172                                                            | 08/25/2048                                     | 1.A                                                                                                              | ..... |
| ..81747D-AA-7        | SEMT 2018-CH1 A1 4.000% 03/25/48<br>Sequoia Mortgage2019CH1 2019-CH1 B3 4.911% | .....        | 09/01/2024       | Paydown              | .....                           | 34,207             | .....34,207     | .....34,763     | .....35,041                                          | .....0                                             | .....(834)                                             | .....0                                                                        | .....(834)                                                                        | .....0                                                                              | .....34,207                                                   | .....0                                               | .....0                                    | .....0                              | .....995                                                              | 03/25/2048                                     | 1.A                                                                                                              | ..... |
| ..81747M-CJ-6        | 03/25/49                                                                       | .....        | 09/01/2024       | Paydown              | .....                           | 63,903             | .....63,903     | .....61,307     | .....0                                               | .....0                                             | .....2,596                                             | .....0                                                                        | .....2,596                                                                        | .....0                                                                              | .....63,903                                                   | .....0                                               | .....0                                    | .....0                              | .....1,575                                                            | 03/25/2049                                     | 1.A                                                                                                              | ..... |
| ..81748C-AA-8        | Sequoia Mortgage20219 2021-9 A1 2.500%                                         | .....        | 09/01/2024       | Paydown              | .....                           | 346,388            | .....346,388    | .....347,254    | .....347,186                                         | .....0                                             | .....(798)                                             | .....0                                                                        | .....(798)                                                                        | .....0                                                                              | .....346,388                                                  | .....0                                               | .....0                                    | .....0                              | .....5,818                                                            | 01/25/2052                                     | 1.A                                                                                                              | ..... |
| ..81748K-AA-0        | SEMT 2020-2 A1 3.500% 03/25/50                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 27,246             | .....27,246     | .....27,919     | .....28,895                                          | .....0                                             | .....(1,648)                                           | .....0                                                                        | .....(1,648)                                                                      | .....0                                                                              | .....27,246                                                   | .....0                                               | .....0                                    | .....0                              | .....645                                                              | 03/25/2050                                     | 1.A                                                                                                              | ..... |
| ..81748M-CD-8        | Sequoia Mortgage20201 2020-1 B3 3.851%<br>02/25/50                             | .....        | 09/01/2024       | Paydown              | .....                           | 20,815             | .....20,815     | .....20,373     | .....20,417                                          | .....0                                             | .....399                                               | .....0                                                                        | .....399                                                                          | .....0                                                                              | .....20,815                                                   | .....0                                               | .....0                                    | .....0                              | .....535                                                              | 02/25/2050                                     | 1.A                                                                                                              | ..... |
| ..81748R-AB-3        | SEMT 2020-4 A2 2.500% 11/25/50                                                 | .....        | 09/01/2024       | Paydown              | .....                           | 104,217            | .....104,217    | .....107,149    | .....108,168                                         | .....0                                             | .....(3,951)                                           | .....0                                                                        | .....(3,951)                                                                      | .....0                                                                              | .....104,217                                                  | .....0                                               | .....0                                    | .....0                              | .....1,735                                                            | 11/25/2050                                     | 1.A                                                                                                              | ..... |
| ..81748X-AD-6        | Sequoia Mortgage20215 2021-5 A4 2.500%<br>07/25/51                             | .....        | 09/01/2024       | Paydown              | .....                           | 658,871            | .....658,871    | .....563,147    | .....566,344                                         | .....0                                             | .....92,527                                            | .....0                                                                        | .....92,527                                                                       | .....0                                                                              | .....658,871                                                  | .....0                                               | .....0                                    | .....0                              | .....10,716                                                           | 07/25/2051                                     | 1.A                                                                                                              | ..... |
| ..81748Y-AD-4        | Sequoia Mortgage20216 2021-6 A4 2.500%<br>10/25/51                             | .....        | 09/01/2024       | Paydown              | .....                           | 456,902            | .....456,902    | .....384,193    | .....385,932                                         | .....0                                             | .....70,970                                            | .....0                                                                        | .....70,970                                                                       | .....0                                                                              | .....456,902                                                  | .....0                                               | .....0                                    | .....0                              | .....7,277                                                            | 10/25/2051                                     | 1.A                                                                                                              | ..... |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                     | 2                                                      | 3        | 4             | 5                              | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |
|-----------------------|--------------------------------------------------------|----------|---------------|--------------------------------|---------------------------|----------------|------------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                       |                                                        |          |               |                                |                           |                |            |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification | Description                                            | For-eign | Disposal Date | Name of Purchaser              | Number of Shares of Stock | Consid-eration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment 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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol |
| ..81749C-AD-1         | Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52        | .....    | 09/01/2024    | Paydown                        |                           | 142,638        | 142,638    | 141,791     | 141,834                                  | 0                                         | 803                                       | 0                                                          | 803                                                          | 0                                                              | 142,638                                        | 0                                        | 0                                | 0                             | 2,399                                               | 02/25/2052                        | 1.A                                                                          |
| ..81749F-AK-8         | Sequoia Mortgage20235 2023-5 A10 6.000% 12/25/53       | .....    | 09/01/2024    | Paydown                        |                           | 1,280,563      | 1,280,563  | 1,261,074   | 1,261,519                                | 0                                         | 19,044                                    | 0                                                          | 19,044                                                       | 0                                                              | 1,280,563                                      | 0                                        | 0                                | 0                             | 53,067                                              | 12/25/2053                        | 1.A                                                                          |
| ..81761T-AA-3         | SERV 2020-1 A21 2.841% 01/30/51                        | .....    | 07/09/2024    | Paydown                        |                           | 0              | 0          | 0           | 0                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 0                                                   | 01/30/2051                        | 2.C FE                                                                       |
| ..817743-AA-5         | SPRO 2019-1A A2 3.882% 10/25/49                        | .....    | 07/25/2024    | Paydown                        |                           | 72,100         | 72,100     | 72,272      | 72,158                                   | 0                                         | (58)                                      | 0                                                          | (58)                                                         | 0                                                              | 72,100                                         | 0                                        | 0                                | 0                             | 2,099                                               | 10/25/2049                        | 2.C FE                                                                       |
| ..817743-AJ-6         | SPRO 2024-1A A2 6.174% 01/25/54                        | .....    | 07/25/2024    | Paydown                        |                           | 37,500         | 37,500     | 37,500      | 0                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 37,500                                         | 0                                        | 0                                | 0                             | 1,164                                               | 01/25/2054                        | 2.C FE                                                                       |
| ..822804-AA-8         | SAFT 2013-1 A1 3.750% 07/25/43                         | .....    | 09/01/2024    | Paydown                        |                           | 13,510         | 13,510     | 13,214      | 13,190                                   | 0                                         | 321                                       | 0                                                          | 321                                                          | 0                                                              | 13,510                                         | 0                                        | 0                                | 0                             | 338                                                 | 07/25/2043                        | 1.A                                                                          |
| ..824348-BQ-8         | SHERWIN-WILLIAMS CO/THE 4.050% 08/08/24                | .....    | 08/08/2024    | Maturity                       |                           | 1,225,000      | 0          | 1,223,726   | 0                                        | 1,274                                     | 0                                         | 1,274                                                      | 0                                                            | 1,225,000                                                      | 0                                              | 0                                        | 0                                | 24,806                        | 08/08/2024                                          | 2.B FE                            |                                                                              |
| ..82568N-AC-5         | SHUTTERFLY FINANCE LLC 8.500% 10/01/27                 | .....    | 07/30/2024    | JEFFERIES & CO                 |                           | 432,142        | 510,655    | 331,379     | 342,796                                  | 0                                         | 14,788                                    | 0                                                          | 14,788                                                       | 0                                                              | 357,584                                        | 0                                        | 74,558                           | 74,558                        | 3,617                                               | 10/01/2027                        | 5.B FE                                                                       |
| ..82652N-AB-4         | SRFC 2019-3A B 2.750% 08/20/36                         | .....    | 09/20/2024    | Paydown                        |                           | 1,566,524      | 1,566,524  | 1,566,232   | 1,566,291                                | 0                                         | 234                                       | 0                                                          | 234                                                          | 0                                                              | 1,566,524                                      | 0                                        | 0                                | 0                             | 31,813                                              | 08/20/2036                        | 1.F FE                                                                       |
| ..826935-AA-6         | Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43 | .....    | 09/20/2024    | Paydown                        |                           | 743,275        | 743,275    | 743,071     | 0                                        | 0                                         | 204                                       | 0                                                          | 204                                                          | 0                                                              | 743,275                                        | 0                                        | 0                                | 0                             | 15,958                                              | 01/20/2043                        | 1.A FE                                                                       |
| ..826943-AB-8         | Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40 | .....    | 09/20/2024    | Paydown                        |                           | 492,372        | 492,372    | 492,267     | 492,242                                  | 0                                         | 130                                       | 0                                                          | 130                                                          | 0                                                              | 492,372                                        | 0                                        | 0                                | 0                             | 19,035                                              | 01/20/2040                        | 1.F FE                                                                       |
| ..83546D-AG-3         | SONIC 2020-1A A21 3.845% 01/20/50                      | .....    | 09/20/2024    | Paydown                        |                           | 15,375         | 15,375     | 15,385      | 15,381                                   | 0                                         | (6)                                       | 0                                                          | (6)                                                          | 0                                                              | 15,375                                         | 0                                        | 0                                | 0                             | 394                                                 | 01/20/2050                        | 2.B FE                                                                       |
| ..842400-HQ-9         | SOUTHERN CAL EDISON 4.700% 06/01/27                    | .....    | 09/17/2024    | TD SECURITIES                  |                           | 15,220,200     | 15,000,000 | 14,967,900  | 14,976,912                               | 0                                         | 3,986                                     | 0                                                          | 3,986                                                        | 0                                                              | 14,980,898                                     | 0                                        | 239,302                          | 239,302                       | 562,042                                             | 06/01/2027                        | 1.G FE                                                                       |
| ..842434-CQ-3         | SOUTHERN CALIF GAS 2.600% 06/15/26                     | .....    | 08/08/2024    | BANK of AMERICA SEC            |                           | 3,132,708      | 3,250,000  | 2,985,450   | 3,160,839                                | 0                                         | 21,173                                    | 0                                                          | 21,173                                                       | 0                                                              | 3,182,013                                      | 0                                        | (49,305)                         | (49,305)                      | 54,925                                              | 06/15/2026                        | 1.D FE                                                                       |
| ..842587-DC-8         | SOUTHERN CO 4.475% 08/01/24                            | .....    | 08/01/2024    | Maturity                       |                           | 7,760,000      | 7,760,000  | 7,744,713   | 0                                        | 15,287                                    | 0                                         | 15,287                                                     | 0                                                            | 7,760,000                                                      | 0                                              | 0                                        | 0                                | 173,630                       | 08/01/2024                                          | 2.B FE                            |                                                                              |
| ..85022W-AP-9         | SOFT 2020-AA A 1.970% 09/25/37                         | .....    | 09/25/2024    | Paydown                        |                           | 201,883        | 201,883    | 201,873     | 201,863                                  | 0                                         | 21                                        | 0                                                          | 21                                                           | 0                                                              | 201,883                                        | 0                                        | 0                                | 0                             | 2,651                                               | 09/25/2037                        | 1.A FE                                                                       |
| ..86359A-K3-6         | SASC 2003-25XS A5 3.742% 08/25/33                      | .....    | 08/01/2024    | Paydown                        |                           | 57,978         | 57,978     | 57,942      | 54,484                                   | 0                                         | 3,494                                     | 0                                                          | 3,494                                                        | 0                                                              | 57,978                                         | 0                                        | 0                                | 0                             | 1,651                                               | 08/25/2033                        | 1.A FM                                                                       |
| ..872225-AH-0         | TBW 2006-5 A6 6.400% 11/25/36                          | .....    | 09/01/2024    | Paydown                        |                           | 14,350         | 14,350     | 14,294      | 14,805                                   | 0                                         | (454)                                     | 0                                                          | (454)                                                        | 0                                                              | 14,350                                         | 0                                        | 0                                | 0                             | 442                                                 | 11/25/2036                        | 3.C FM                                                                       |
| ..87227L-AA-5         | TCF NATIONAL BANK 4.125% 07/02/29                      | .....    | 07/02/2024    | Various                        |                           | 27,000,000     | 27,000,000 | 26,826,250  | 26,853,998                               | 0                                         | 11,873                                    | 0                                                          | 11,873                                                       | 0                                                              | 26,865,871                                     | 0                                        | 134,129                          | 134,129                       | 1,113,750                                           | 07/02/2029                        | 2.A FE                                                                       |
| ..87241F-AA-0         | TCW Direct Lending Secured A Note 7.547% 06/22/29      | .....    | 07/18/2024    | Redemption 100.0000            |                           | 750,000        | 750,000    | 750,000     | 750,000                                  | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 750,000                                        | 0                                        | 0                                | 0                             | 28,772                                              | 06/22/2029                        | 1.C PL                                                                       |
| ..87241F-AB-8         | TCW Direct Lending Secured B Note 10.047% 06/22/29     | .....    | 07/18/2024    | Redemption 100.0000            |                           | 1,250,000      | 1,250,000  | 1,250,000   | 1,250,000                                | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 1,250,000                                      | 0                                        | 0                                | 0                             | 63,839                                              | 06/22/2029                        | 2.B PL                                                                       |
| ..872480-AE-8         | TIF 2021-1A A 1.650% 02/20/46                          | .....    | 09/20/2024    | Paydown<br>Redemption 100.0000 |                           | 515,625        | 515,625    | 515,561     | 515,578                                  | 0                                         | 47                                        | 0                                                          | 47                                                           | 0                                                              | 515,625                                        | 0                                        | 0                                | 0                             | 5,672                                               | 02/20/2046                        | 1.E FE                                                                       |
| ..87303*-AA-9         | THL Credit 5.000% 12/03/24                             | .....    | 07/26/2024    | TTAN                           |                           | 476,091        | 476,091    | 476,091     | 458,456                                  | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 476,091                                        | 0                                        | 0                                | 0                             | 16,670                                              | 12/03/2024                        | 1.E PL                                                                       |
| ..87303T-AA-5         | 2021MHC 2021-MHC A 6.061% 03/15/38                     | .....    | 07/15/2024    | Paydown                        |                           | 0              | 0          | 0           | 0                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 0                                                   | 03/15/2038                        | 1.A FE                                                                       |
| ..87407R-AB-4         | TAL 2020-1A A 2.050% 09/20/45                          | .....    | 09/20/2024    | Paydown<br>Redemption 100.0000 |                           | 1,127,989      | 1,127,989  | 1,105,895   | 1,110,479                                | 0                                         | 17,510                                    | 0                                                          | 17,510                                                       | 0                                                              | 1,127,989                                      | 0                                        | 0                                | 0                             | 15,416                                              | 09/20/2045                        | 1.F FE                                                                       |
| ..88031J-AB-2         | TENASKA GEORGIA PARTNERS 9.500% 02/01/30               | .....    | 08/01/2024    | MORGAN STANLEY FIXED INC       |                           | 218,756        | 218,756    | 218,756     | 218,756                                  | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 218,756                                        | 0                                        | 0                                | 0                             | 20,782                                              | 02/01/2030                        | 2.A FE                                                                       |
| ..88033G-DS-6         | TENET HEALTHCARE 6.250% 02/01/27                       | .....    | 07/12/2024    |                                |                           | 1,632,038      | 1,630,000  | 1,630,000   | 1,630,000                                | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 1,630,000                                      | 0                                        | 2,038                            | 2,038                         | 97,347                                              | 02/01/2027                        | 4.A FE                                                                       |
| ..88315L-AG-3         | TMCL 2020-2A A 2.100% 09/20/45                         | .....    | 09/20/2024    | Paydown                        |                           | 373,279        | 373,279    | 373,168     | 373,207                                  | 0                                         | 72                                        | 0                                                          | 72                                                           | 0                                                              | 373,279                                        | 0                                        | 0                                | 0                             | 5,237                                               | 09/20/2045                        | 1.F FE                                                                       |
| ..88315L-AJ-7         | TMCL 2020-3A A 2.110% 09/20/45                         | .....    | 09/20/2024    | Paydown                        |                           | 511,875        | 511,875    | 506,647     | 507,772                                  | 0                                         | 4,103                                     | 0                                                          | 4,103                                                        | 0                                                              | 511,875                                        | 0                                        | 0                                | 0                             | 7,200                                               | 09/20/2045                        | 1.F FE                                                                       |
| ..88315L-AL-2         | TMCL 2021-1A A 1.680% 02/20/46                         | .....    | 09/20/2024    | Paydown                        |                           | 216,200        | 216,200    | 190,957     | 195,853                                  | 0                                         | 20,347                                    | 0                                                          | 20,347                                                       | 0                                                              | 216,200                                        | 0                                        | 0                                | 0                             | 2,421                                               | 02/20/2046                        | 1.F FE                                                                       |
| ..88315L-AQ-1         | TMCL 2021-2A A 2.230% 04/20/46                         | .....    | 09/20/2024    | Paydown                        |                           | 423,099        | 423,099    | 423,024     | 423,045                                  | 0                                         | 54                                        | 0                                                          | 54                                                           | 0                                                              | 423,099                                        | 0                                        | 0                                | 0                             | 6,290                                               | 04/20/2046                        | 1.F FE                                                                       |
| ..88315L-AS-7         | TMCL 2021-3A A 1.940% 08/20/46                         | .....    | 09/20/2024    | Paydown                        |                           | 915,120        | 915,120    | 876,365     | 880,819                                  | 0                                         | 34,301                                    | 0                                                          | 34,301                                                       | 0                                                              | 915,120                                        | 0                                        | 0                                | 0                             | 11,835                                              | 08/20/2046                        | 1.F FE                                                                       |
| ..89169E-AA-7         | TPMT 2017-5 A1 5.569% 02/25/57                         | .....    | 09/25/2024    | Paydown                        |                           | 5,899          | 5,899      | 5,913       | 5,989                                    | 0                                         | (90)                                      | 0                                                          | (90)                                                         | 0                                                              | 5,899                                          | 0                                        | 0                                | 0                             | 243                                                 | 02/25/2057                        | 1.A                                                                          |
| ..89170V-AA-6         | Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62      | .....    | 09/01/2024    | Paydown                        |                           | 354,807        | 354,807    | 339,799     | 340,604                                  | 0                                         | 14,203                                    | 0                                                          | 14,203                                                       | 0                                                              | 354,807                                        | 0                                        | 0                                | 0                             | 8,889                                               | 07/25/2062                        | 1.A                                                                          |
| ..89173F-AB-6         | TPMT 2017-1 A2 3.500% 10/25/56                         | .....    | 09/01/2024    | Paydown                        |                           | 2,009,738      | 2,009,738  | 1,899,203   | 1,976,838                                | 0                                         | 32,900                                    | 0                                                          | 32,900                                                       | 0                                                              | 2,009,738                                      | 0                                        | 0                                | 0                             | 46,451                                              | 10/25/2056                        | 1.A                                                                          |
| ..89173H-AB-2         | TPMT 2017-2 A2 3.250% 04/25/57                         | .....    | 09/01/2024    | Paydown                        |                           | 707,048        | 707,048    | 714,118     | 707,168                                  | 0                                         | (121)                                     | 0                                                          | (121)                                                        | 0                                                              | 707,048                                        | 0                                        | 0                                | 0                             | 15,285                                              | 04/25/2057                        | 1.A                                                                          |
| ..89177E-AA-7         | Towd Point Mortg2019HY1 t 2019-HY1 A1 5.969% 10/25/48  | .....    | 09/25/2024    | Paydown                        |                           | 2,044          | 2,044      | 2,041       | 1,929                                    | 0                                         | 115                                       | 0                                                          | 115                                                          | 0                                                              | 2,044                                          | 0                                        | 0                                | 0                             | 89                                                  | 10/25/2048                        | 1.A                                                                          |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                     | 2                                                                | 3        | 4             | 5                 | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |
|-----------------------|------------------------------------------------------------------|----------|---------------|-------------------|---------------------------|----------------|------------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                       |                                                                  |          |               |                   |                           |                |            |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification | Description                                                      | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment 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 |
| ..89180D-AA-4         | TPHT 2021-HE1 A1 0.918% 02/25/63 .....                           |          | 09/01/2024    | Paydown .....     |                           | 5,386          | 5,386      | 5,386       | 5,385                                    | 0                                         | 1                                         | 0                                                          | 1                                                            | 0                                                              | 5,386                                          | 0                                        | 0                                | 0                             | 33                                                  | 02/25/2063                        | 1.A                                                                          |
| ..89181J-AA-0         | Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63 .....          |          | 09/01/2024    | Paydown .....     |                           | 312,196        | 312,196    | 297,628     | 298,531                                  | 0                                         | 13,665                                    | 0                                                          | 13,665                                                       | 0                                                              | 312,196                                        | 0                                        | 0                                | 0                             | 7,895                                               | 01/25/2063                        | 1.A                                                                          |
| ..89609M-AA-7         | Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52 .....             |          | 09/17/2024    | Paydown .....     |                           | 433,610        | 433,610    | 433,523     | 433,550                                  | 0                                         | 60                                        | 0                                                          | 60                                                           | 0                                                              | 433,610                                        | 0                                        | 0                                | 0                             | 13,810                                              | 05/17/2052                        | 1.F FE                                                                       |
| ..89680H-AA-0         | TCF 2020-1A A 2.110% 09/20/45 .....                              |          | 09/20/2024    | Paydown .....     |                           | 361,250        | 361,250    | 361,183     | 361,204                                  | 0                                         | 46                                        | 0                                                          | 46                                                           | 0                                                              | 361,250                                        | 0                                        | 0                                | 0                             | 5,082                                               | 09/20/2045                        | 1.F FE                                                                       |
| ..90276E-AC-1         | UBSCM 2017-C1 ASB 3.256% 06/15/50 .....                          |          | 09/01/2024    | Paydown .....     |                           | 684,288        | 684,288    | 704,808     | 687,822                                  | 0                                         | (3,534)                                   | 0                                                          | (3,534)                                                      | 0                                                              | 684,288                                        | 0                                        | 0                                | 0                             | 14,804                                              | 06/15/2050                        | 1.A                                                                          |
| ..90276F-AU-8         | UBSCM 2018-C10 ASB 4.213% 05/15/51 .....                         |          | 09/01/2024    | Paydown .....     |                           | 665,491        | 685,454    | 670,865     | 670,865                                  | 0                                         | (5,374)                                   | 0                                                          | (5,374)                                                      | 0                                                              | 665,491                                        | 0                                        | 0                                | 0                             | 18,625                                              | 05/15/2051                        | 1.A                                                                          |
| ..90276X-AS-4         | UBSCM 2018-C11 ASB 4.119% 06/15/51 .....                         |          | 09/01/2024    | Paydown .....     |                           | 343,466        | 343,466    | 353,769     | 346,191                                  | 0                                         | (2,725)                                   | 0                                                          | (2,725)                                                      | 0                                                              | 343,466                                        | 0                                        | 0                                | 0                             | 9,401                                               | 06/15/2051                        | 1.A                                                                          |
| ..90276Y-AF-0         | UBSCM 2019-C16 XA 1.687% 04/15/52 .....                          |          | 09/01/2024    | Paydown .....     |                           | 0              | 0          | 24,206      | 20,244                                   | 0                                         | (20,244)                                  | 0                                                          | (20,244)                                                     | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 4,042                                               | 04/15/2052                        | 1.A FE                                                                       |
| ..90355R-AE-2         | United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51 ..... |          | 09/01/2024    | Paydown .....     |                           | 484,780        | 484,780    | 403,314     | 405,369                                  | 0                                         | 79,411                                    | 0                                                          | 79,411                                                       | 0                                                              | 484,780                                        | 0                                        | 0                                | 0                             | 7,270                                               | 11/25/2051                        | 1.A                                                                          |
| ..90931C-AA-6         | UNITED AIR 2019-1 AA PTT 4.150% 08/25/31 .....                   |          | 08/25/2024    | Various .....     |                           | 181,691        | 181,691    | 174,341     | 174,531                                  | 0                                         | 7,160                                     | 0                                                          | 7,160                                                        | 0                                                              | 181,691                                        | 0                                        | 0                                | 0                             | 7,540                                               | 08/25/2031                        | 1.E FE                                                                       |
| ..90931L-AA-6         | UAL 2016-1 AA PTT 3.100% 07/07/28 .....                          |          | 07/07/2024    | Various .....     |                           | 184,680        | 184,680    | 184,680     | 184,680                                  | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 184,680                                        | 0                                        | 0                                | 0                             | 5,725                                               | 07/07/2028                        | 1.F FE                                                                       |
| ..90932Q-AA-4         | Redemption 100.0000 .....                                        |          |               |                   |                           |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| ..90932Q-AA-4         | UNITED AIR 2014-2A PTT 3.750% 09/03/26 .....                     |          | 09/03/2024    |                   |                           | 420,180        | 420,180    | 420,180     | 420,180                                  | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 420,180                                        | 0                                        | 0                                | 0                             | 15,757                                              | 09/03/2026                        | 1.F FE                                                                       |
| ..91159H-HK-9         | US BANCORP 3.600% 09/11/24 .....                                 |          | 09/11/2024    | Maturity .....    |                           | 14,942,000     | 14,942,000 | 14,925,954  | 0                                        | 0                                         | 16,046                                    | 0                                                          | 16,046                                                       | 0                                                              | 14,942,000                                     | 0                                        | 0                                | 0                             | 268,956                                             | 09/11/2024                        | 1.G FE                                                                       |
| ..91824C-AA-4         | VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28 .....               |          | 08/24/2024    | Paydown .....     |                           | 323,474        | 323,474    | 323,458     | 323,468                                  | 0                                         | 6                                         | 0                                                          | 6                                                            | 0                                                              | 323,474                                        | 0                                        | 0                                | 0                             | 4,290                                               | 03/24/2028                        | 1.A FE                                                                       |
| ..91824N-AD-4         | United Wholesale20211 e LLC 2021-1 A4 2.500% 06/25/51 .....      |          | 09/01/2024    | Paydown .....     |                           | 565,674        | 565,674    | 492,667     | 0                                        | 0                                         | 73,007                                    | 0                                                          | 73,007                                                       | 0                                                              | 565,674                                        | 0                                        | 0                                | 0                             | 2,390                                               | 06/25/2051                        | 1.A                                                                          |
| ..92343V-DS-0         | VERIZON COMMUNICATIONS 5.012% 04/15/49 .....                     |          | 07/10/2024    | Various .....     |                           | 5,837,583      | 6,030,000  | 5,878,991   | 5,893,513                                | 0                                         | 1,398                                     | 0                                                          | 1,398                                                        | 0                                                              | 5,894,910                                      | 0                                        | (57,328)                         | (57,328)                      | 223,310                                             | 04/15/2049                        | 2.A FE                                                                       |
| ..924921-AA-7         | Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67 .....         |          | 09/01/2024    | Paydown .....     |                           | 586,540        | 586,540    | 573,983     | 580,207                                  | 0                                         | 6,333                                     | 0                                                          | 6,333                                                        | 0                                                              | 586,540                                        | 0                                        | 0                                | 0                             | 14,726                                              | 04/25/2067                        | 1.A FE                                                                       |
| ..924934-AA-0         | Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68 .....         |          | 09/01/2024    | Paydown .....     |                           | 548,945        | 548,945    | 548,936     | 549,394                                  | 0                                         | (449)                                     | 0                                                          | (449)                                                        | 0                                                              | 548,945                                        | 0                                        | 0                                | 0                             | 24,189                                              | 06/25/2068                        | 1.A FE                                                                       |
| ..92538U-AA-9         | Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67 .....         |          | 09/01/2024    | Paydown .....     |                           | 579,231        | 579,231    | 577,710     | 578,147                                  | 0                                         | 1,084                                     | 0                                                          | 1,084                                                        | 0                                                              | 579,231                                        | 0                                        | 0                                | 0                             | 15,311                                              | 02/25/2067                        | 1.A FE                                                                       |
| ..92539B-AA-0         | Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67 .....         |          | 09/01/2024    | Paydown .....     |                           | 215,742        | 215,742    | 215,741     | 216,251                                  | 0                                         | (509)                                     | 0                                                          | (509)                                                        | 0                                                              | 215,742                                        | 0                                        | 0                                | 0                             | 8,689                                               | 12/25/2067                        | 1.A FE                                                                       |
| ..92539D-AA-6         | Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68 .....         |          | 09/01/2024    | Paydown .....     |                           | 261,196        | 261,196    | 261,194     | 261,946                                  | 0                                         | (750)                                     | 0                                                          | (750)                                                        | 0                                                              | 261,196                                        | 0                                        | 0                                | 0                             | 10,734                                              | 03/25/2068                        | 1.A FE                                                                       |
| ..92539T-AA-1         | Verus Securitiza20234 st 2023-4 A1 5.811% 05/25/68 .....         |          | 09/01/2024    | Paydown .....     |                           | 182,366        | 182,366    | 178,776     | 178,954                                  | 0                                         | 3,412                                     | 0                                                          | 3,412                                                        | 0                                                              | 182,366                                        | 0                                        | 0                                | 0                             | 7,221                                               | 05/25/2068                        | 1.A FE                                                                       |
| ..92840V-AD-4         | VISTRA OPERATIONS CO LLC 3.550% 07/15/24 .....                   |          | 07/15/2024    | Various .....     |                           | 25,000,000     | 25,000,000 | 25,248,000  | 25,026,203                               | 0                                         | (26,203)                                  | 0                                                          | (26,203)                                                     | 0                                                              | 25,000,000                                     | 0                                        | 0                                | 0                             | 887,500                                             | 07/15/2024                        | 2.C FE                                                                       |
| ..92890H-AC-6         | WEA FINANCE LLC/WFDAU 3.750% 09/17/24 .....                      |          | 09/17/2024    | Maturity .....    |                           | 5,000,000      | 5,000,000  | 4,981,400   | 4,998,219                                | 0                                         | 1,781                                     | 0                                                          | 1,781                                                        | 0                                                              | 5,000,000                                      | 0                                        | 0                                | 0                             | 187,500                                             | 09/17/2024                        | 2.A FE                                                                       |
| ..929227-2G-0         | WAMU 2003-S5 1A4 5.500% 06/25/33 .....                           |          | 09/01/2024    | Paydown .....     |                           | 3,227          | 3,227      | 2,695       | 2,751                                    | 0                                         | 477                                       | 0                                                          | 477                                                          | 0                                                              | 3,227                                          | 0                                        | 0                                | 0                             | 126                                                 | 06/25/2033                        | 1.A FM                                                                       |
| ..92937E-AG-9         | WFRBS 2013-C11 B 3.714% 03/15/45 .....                           |          | 09/01/2024    | Paydown .....     |                           | 143,481        | 143,481    | 146,386     | 143,913                                  | 0                                         | (432)                                     | 0                                                          | (432)                                                        | 0                                                              | 143,481                                        | 0                                        | 0                                | 0                             | 3,548                                               | 03/15/2045                        | 1.A                                                                          |
| ..92937U-AJ-7         | WFRBS 2013-C13 D 4.285% 05/15/45 .....                           |          | 09/01/2024    | Paydown .....     |                           | 51,845         | 51,845     | 53,603      | 51,845                                   | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 51,845                                         | 0                                        | 0                                | 0                             | 1,410                                               | 05/15/2045                        | 1.A                                                                          |
| ..92940P-AF-1         | WRKCO INC 4.200% 06/01/32 .....                                  |          | 09/13/2024    | SUNTRUST .....    |                           | 9,816,700      | 10,000,000 | 10,030,050  | 10,020,827                               | 0                                         | (1,775)                                   | 0                                                          | (1,775)                                                      | 0                                                              | 10,019,052                                     | 0                                        | (202,352)                        | (202,352)                     | 332,500                                             | 06/01/2032                        | 2.B FE                                                                       |
| ..939344-AR-8         | WMALT 2006-4 3A6 6.602% 05/25/36 .....                           |          | 09/01/2024    | Paydown .....     |                           | 11,162         | 11,202     | 8,448       | 10,152                                   | 0                                         | 1,010                                     | 0                                                          | 1,010                                                        | 0                                                              | 11,162                                         | 0                                        | 0                                | 0                             | 303                                                 | 05/25/2036                        | 1.A FM                                                                       |
| ..93934F-EQ-1         | WMALT 2005-9 2A4 5.500% 11/25/35 .....                           |          | 09/01/2024    | Paydown .....     |                           | 3,489          | 5,229      | 4,829       | 4,903                                    | 0                                         | (1,414)                                   | 0                                                          | (1,414)                                                      | 0                                                              | 3,489                                          | 0                                        | 0                                | 0                             | 192                                                 | 11/25/2035                        | 1.A FM                                                                       |
| ..93935B-AH-3         | WMALT 2006-5 3A6 6.768% 07/25/36 .....                           |          | 09/01/2024    | Paydown .....     |                           | 15,426         | 15,426     | 5,479       | 3,729                                    | 0                                         | 11,697                                    | 0                                                          | 11,697                                                       | 0                                                              | 15,426                                         | 0                                        | 0                                | 0                             | 115                                                 | 07/25/2036                        | 1.A FM                                                                       |
| ..93935W-AD-6         | WMALT MORTGAGE 2006-9 A3 4.207% 10/25/36 .....                   |          | 07/01/2024    | Paydown .....     |                           | 7,440          | 7,440      | 3,907       | 2,287                                    | 0                                         | 5,153                                     | 0                                                          | 5,153                                                        | 0                                                              | 7,440                                          | 0                                        | 0                                | 0                             | 60                                                  | 10/25/2036                        | 1.A FM                                                                       |
| ..94946D-AB-7         | WLKRG 2019-AA B 2.990% 06/15/38 .....                            |          | 09/15/2024    | Paydown .....     |                           | 248,033        | 248,033    | 247,961     | 247,947                                  | 0                                         | 86                                        | 0                                                          | 86                                                           | 0                                                              | 248,033                                        | 0                                        | 0                                | 0                             | 4,895                                               | 06/15/2038                        | 1.F FE                                                                       |
| ..949796-AS-5         | WFMB 2020-RR1 A17 3.000% 05/25/50 .....                          |          | 09/01/2024    | Paydown .....     |                           | 38,400         | 38,400     | 39,324      | 41,092                                   | 0                                         | (2,692)                                   | 0                                                          | (2,692)                                                      | 0                                                              | 38,400                                         | 0                                        | 0                                | 0                             | 732                                                 | 05/25/2050                        | 1.A                                                                          |
| ..949798-AC-6         | Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51 .....     |          | 09/01/2024    | Paydown .....     |                           | 836,115        | 836,115    | 782,674     | 783,356                                  | 0                                         | 52,760                                    | 0                                                          | 52,760                                                       | 0                                                              | 836,115                                        | 0                                        | 0                                | 0                             | 13,792                                              | 06/25/2051                        | 1.A                                                                          |
| ..94980G-AJ-0         | WFHET 2004-2 A18 5.000% 10/25/34 .....                           |          | 09/01/2024    | Paydown .....     |                           | 199,573        | 199,573    | 198,326     | 198,376                                  | 0                                         | 1,197                                     | 0                                                          | 1,197                                                        | 0                                                              | 199,573                                        | 0                                        | 0                                | 0                             | 6,458                                               | 10/25/2034                        | 1.A FM                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                                          | 3            | 4                | 5                    | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|--------------------------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                                                            |              |                  |                      |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                                                                | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..94989M-AF-6                | WFCM 2015-NXS2 ASB 3.461% 07/15/58 .....<br>Wells Fargo Comm2015C30 ortgag 2015-C30 XA     |              | 09/01/2024       | Paydown              |                                 | 761,645            | 761,645    | 784,484        | 762,617                                              | 0                                                  | (972)                                                  | 0                                                                             | (972)                                                                             | 0                                                                                   | 761,645                                                       | 0                                                    | 0                                         | 0                                   | 17,537                                                                | 07/15/2058                                     | 1.A                                                                                                              |
| ..94989N-BH-9                | 1.007% 09/15/58 .....<br>WFMS 2019-4 A1 3.500% 09/25/49                                    |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 30,212         | 14,061                                               | 0                                                  | (14,061)                                               | 0                                                                             | (14,061)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 8,139                                                                 | 09/15/2058                                     | 1.A FE                                                                                                           |
| ..94989U-AS-0                | WFMS 2018-1 A17 3.500% 07/25/47 .....<br>WFCM 2016-C32 A3 3.294% 01/15/59                  |              | 09/01/2024       | Paydown              |                                 | 68,631             | 68,631     | 66,831         | 64,669                                               | 0                                                  | 3,962                                                  | 0                                                                             | 3,962                                                                             | 0                                                                                   | 68,631                                                        | 0                                                    | 0                                         | 0                                   | 1,656                                                                 | 07/25/2047                                     | 1.A                                                                                                              |
| ..94989Y-AY-9                | Wells Fargo Comm2016C37 ortgag 2016-C37 XA<br>0.924% 12/15/49                              |              | 08/01/2024       | Paydown              |                                 | 450,079            | 450,079    | 443,099        | 447,062                                              | 0                                                  | 3,017                                                  | 0                                                                             | 3,017                                                                             | 0                                                                                   | 450,079                                                       | 0                                                    | 0                                         | 0                                   | 9,884                                                                 | 01/15/2059                                     | 1.A                                                                                                              |
| ..95000P-AH-7                | Wells Fargo Comm2017C38 ortgag 2017-C38 XA<br>1.057% 07/15/50                              |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 11,053         | 8,558                                                | 0                                                  | (8,558)                                                | 0                                                                             | (8,558)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 3,177                                                                 | 12/15/2049                                     | 1.A FE                                                                                                           |
| ..95001M-AH-3                | 1.057% 07/15/50 .....<br>WFMS 2019-1 B1 4.024% 11/25/48                                    |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 15,183         | 12,708                                               | 0                                                  | (12,708)                                               | 0                                                                             | (12,708)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,337                                                                 | 07/15/2050                                     | 1.A FE                                                                                                           |
| ..95001T-BH-7                | WFMS 2019-1 B1 4.024% 11/25/48 .....<br>WFMS 2019-4 A1 3.500% 09/25/49                     |              | 09/01/2024       | Paydown              |                                 | 79,377             | 79,377     | 79,988         | 79,744                                               | 0                                                  | (367)                                                  | 0                                                                             | (367)                                                                             | 0                                                                                   | 79,377                                                        | 0                                                    | 0                                         | 0                                   | 2,232                                                                 | 11/25/2048                                     | 1.A                                                                                                              |
| ..95002F-AA-2                | WFMS 2019-4 A1 3.500% 09/25/49 .....<br>WFCM 2020-C58 XA 1.922% 07/15/53                   |              | 09/01/2024       | Paydown              |                                 | 139,686            | 147,454    | 142,175        | 147,454                                              | 0                                                  | (7,768)                                                | 0                                                                             | (7,768)                                                                           | 0                                                                                   | 139,686                                                       | 0                                                    | 0                                         | 0                                   | 3,191                                                                 | 09/25/2049                                     | 1.A                                                                                                              |
| ..95002U-BE-0                | WFCM 2020-C58 XA 1.922% 07/15/53 .....<br>WFCM 2020-C57 XA 2.190% 08/15/53                 |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 62,946         | 61,528                                               | 0                                                  | (61,528)                                               | 0                                                                             | (61,528)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 9,832                                                                 | 07/15/2053                                     | 1.A FE                                                                                                           |
| ..95002X-BH-7                | WFCM 2020-C57 XA 2.190% 08/15/53 .....<br>WFMS 2020-5 A1 2.500% 09/25/50                   |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 8,878          | 0                                                    | 0                                                  | (8,878)                                                | 0                                                                             | (8,878)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 965                                                                   | 08/15/2053                                     | 1.A FE                                                                                                           |
| ..95003B-AA-0                | WFMS 2020-5 A1 2.500% 09/25/50 .....<br>Wells Fargo Mort20221 ked Se 2022-1 A1             |              | 09/01/2024       | Paydown              |                                 | 34,677             | 34,677     | 35,733         | 36,056                                               | 0                                                  | (1,379)                                                | 0                                                                             | (1,379)                                                                           | 0                                                                                   | 34,677                                                        | 0                                                    | 0                                         | 0                                   | 580                                                                   | 09/25/2050                                     | 1.A                                                                                                              |
| ..95003H-AA-7                | 2.500% 08/25/51 .....<br>Wells Fargo Mort20221 ked Se 2022-1 A3                            |              | 09/01/2024       | Paydown              |                                 | 255,536            | 255,536    | 250,665        | 250,879                                              | 0                                                  | 4,657                                                  | 0                                                                             | 4,657                                                                             | 0                                                                                   | 255,536                                                       | 0                                                    | 0                                         | 0                                   | 4,182                                                                 | 08/25/2051                                     | 1.A                                                                                                              |
| ..95003H-AC-3                | 2.500% 08/25/51 .....<br>Wells Fargo Comm2022C62 ortgag 2022-C62 XA                        |              | 09/01/2024       | Paydown              |                                 | 1,138,896          | 1,138,896  | 969,663        | 0                                                    | 0                                                  | 169,233                                                | 0                                                                             | 169,233                                                                           | 0                                                                                   | 1,138,896                                                     | 0                                                    | 0                                         | 0                                   | 6,775                                                                 | 08/25/2051                                     | 1.A                                                                                                              |
| ..95003M-BT-4                | 0.539% 04/15/55 .....<br>Wells Fargo Mort2022INV1ked Se 2022-INV1 A2                       |              | 09/01/2024       | Paydown              |                                 | 0                  | 0          | 4,216          | 3,546                                                | 0                                                  | (3,546)                                                | 0                                                                             | (3,546)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 467                                                                   | 04/15/2055                                     | 1.A FE                                                                                                           |
| ..95003N-AB-2                | 3.000% 03/25/52 .....<br>WELLTOWER INC 4.250% 04/01/26                                     |              | 09/01/2024       | Paydown              |                                 | 123,366            | 123,366    | 112,302        | 112,517                                              | 0                                                  | 10,850                                                 | 0                                                                             | 10,850                                                                            | 0                                                                                   | 123,366                                                       | 0                                                    | 0                                         | 0                                   | 2,528                                                                 | 03/25/2052                                     | 1.A                                                                                                              |
| ..95040Q-AC-8                | WELLTOWER INC 4.250% 04/01/26 .....<br>WEN 2018-1A A21I 3.884% 03/15/48                    |              | 08/16/2024       | Various              |                                 | 6,238,827          | 6,300,000  | 6,377,604      | 6,316,481                                            | 0                                                  | (5,282)                                                | 0                                                                             | (5,282)                                                                           | 0                                                                                   | 6,311,199                                                     | 0                                                    | (72,372)                                  | (72,372)                            | 236,513                                                               | 04/01/2026                                     | 2.A FE                                                                                                           |
| ..95058X-AE-8                | WEN 2018-1A A21I 3.884% 03/15/48 .....<br>WEN 2019-1A A21I 4.080% 06/15/49                 |              | 09/15/2024       | Paydown              |                                 | 50,611             | 50,611     | 50,611         | 50,611                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 50,611                                                        | 0                                                    | 0                                         | 0                                   | 1,474                                                                 | 03/15/2048                                     | 2.B FE                                                                                                           |
| ..95058X-AH-1                | WEN 2019-1A A21I 4.080% 06/15/49 .....<br>WEN 2021-1A A21I 2.775% 06/15/51                 |              | 09/15/2024       | Paydown              |                                 | 57,139             | 57,139     | 58,238         | 57,743                                               | 0                                                  | (604)                                                  | 0                                                                             | (604)                                                                             | 0                                                                                   | 57,139                                                        | 0                                                    | 0                                         | 0                                   | 2,331                                                                 | 06/15/2049                                     | 2.B FE                                                                                                           |
| ..95058X-AL-2                | WEN 2021-1A A21I 2.775% 06/15/51 .....<br>WEN 2022-1A A21 4.236% 03/15/52                  |              | 09/15/2024       | Paydown              |                                 | 75,026             | 75,026     | 75,026         | 74,808                                               | 0                                                  | 218                                                    | 0                                                                             | 218                                                                               | 0                                                                                   | 75,026                                                        | 0                                                    | 0                                         | 0                                   | 2,108                                                                 | 06/15/2051                                     | 2.B FE                                                                                                           |
| ..95058X-AM-0                | WEN 2022-1A A21 4.236% 03/15/52 .....<br>WEN 2022-1A A21I 4.535% 03/15/52                  |              | 09/15/2024       | Paydown              |                                 | 37,500             | 37,500     | 37,500         | 37,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 37,500                                                        | 0                                                    | 0                                         | 0                                   | 1,191                                                                 | 03/15/2052                                     | 2.B FE                                                                                                           |
| ..95058X-AP-3                | WEN 2022-1A A21I 4.535% 03/15/52 .....<br>Winwater Mortgag20152 rust 2015-2 B4             |              | 09/15/2024       | Paydown              |                                 | 47,618             | 47,618     | 47,618         | 47,148                                               | 0                                                  | 471                                                    | 0                                                                             | 471                                                                               | 0                                                                                   | 47,618                                                        | 0                                                    | 0                                         | 0                                   | 2,159                                                                 | 03/15/2052                                     | 2.B FE                                                                                                           |
| ..97652U-BH-2                | 3.942% 02/20/45 .....<br>Zaxby's Funding 20211A 2021-1A A2 3.298%                          |              | 09/01/2024       | Paydown              |                                 | 19,261             | 19,261     | 18,852         | 18,864                                               | 0                                                  | 397                                                    | 0                                                                             | 397                                                                               | 0                                                                                   | 19,261                                                        | 0                                                    | 0                                         | 0                                   | 504                                                                   | 02/20/2045                                     | 1.B FE                                                                                                           |
| ..98920M-AA-0                | 07/30/51 .....<br>AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32                               |              | 07/30/2024       | Paydown              |                                 | 235,533            | 235,533    | 212,216        | 214,633                                              | 0                                                  | 20,900                                                 | 0                                                                             | 20,900                                                                            | 0                                                                                   | 235,533                                                       | 0                                                    | 0                                         | 0                                   | 5,720                                                                 | 07/30/2051                                     | 2.B FE                                                                                                           |
| ..AUDMEZ-V*-1                | 07/30/51 .....<br>AIR CANADA 2017-1AA PTT 3.300% 01/15/30                                  |              | 07/23/2024       | Redemption           | 100.0000                        |                    |            | 687,125        | 687,125                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 687,125                                                       | 0                                                    | 0                                         | 0                                   | 19,086                                                                | 01/01/2032                                     | 2.A PL                                                                                                           |
| ..00908P-AA-5                | AIR CANADA 2017-1AA PTT 3.300% 01/15/30 .....<br>ACACN 2015-1A PTT 3.600% 03/15/27         | A            | 07/15/2024       | Various              |                                 | 180,403            | 180,403    | 172,475        | 149,577                                              | 0                                                  | 7,914                                                  | 0                                                                             | 7,914                                                                             | 0                                                                                   | 180,403                                                       | 0                                                    | 0                                         | 0                                   | 5,531                                                                 | 01/15/2030                                     | 1.C FE                                                                                                           |
| ..009090-AA-9                | ACACN 2015-1A PTT 3.600% 03/15/27 .....<br>BMO CAPITAL MARKETS CORP                        | A            | 09/15/2024       | Redemption           | 100.0000                        |                    |            | 189,392        | 179,856                                              | 0                                                  | 9,536                                                  | 0                                                                             | 9,536                                                                             | 0                                                                                   | 189,392                                                       | 0                                                    | 0                                         | 0                                   | 6,818                                                                 | 03/15/2027                                     | 1.F FE                                                                                                           |
| ..380355-AH-0                | G0EASY LTD 9.250% 12/01/28 .....<br>HILLTOP SECURITIES INC.                                | A            | 09/16/2024       |                      |                                 | 232,750            | 217,000    | 217,000        | 217,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 217,000                                                       | 0                                                    | 15,750                                    | 15,750                              | 16,114                                                                | 12/01/2028                                     | 3.C FE                                                                                                           |
| ..683715-AD-8                | OPEN TEXT CORP 3.875% 12/01/29 .....<br>TECK RESOURCES LIMITED 6.125% 10/01/35             | A            | 09/16/2024       |                      |                                 | 275,650            | 296,000    | 250,712        | 253,346                                              | 0                                                  | 4,259                                                  | 0                                                                             | 4,259                                                                             | 0                                                                                   | 257,605                                                       | 0                                                    | 18,045                                    | 18,045                              | 9,112                                                                 | 12/01/2029                                     | 3.B FE                                                                                                           |
| ..878742-AE-5                | TECK RESOURCES LIMITED 6.125% 10/01/35 .....<br>GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN | A            | 07/17/2024       | Various              |                                 | 1,586,640          | 1,500,000  | 1,486,650      | 1,491,766                                            | 0                                                  | 265                                                    | 0                                                                             | 265                                                                               | 0                                                                                   | 1,492,031                                                     | 0                                                    | 7,969                                     | 7,969                               | 159,630                                                               | 10/01/2035                                     | 2.C FE                                                                                                           |
| ..000000-00-0                | GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN<br>LTD 7.125% 07/31/26                          | D            | 07/31/2024       | Call                 | 100.0000                        |                    | 360,000    | 346,950        | 350,367                                              | 0                                                  | 2,014                                                  | 0                                                                             | 2,014                                                                             | 0                                                                                   | 352,382                                                       | 0                                                    | 7,618                                     | 7,618                               | 12,825                                                                | 07/31/2026                                     | 4.B FE                                                                                                           |
| ..000000-00-0                | 100.0000 .....<br>MINEJESA CAPITAL BV 4.625% 08/10/30                                      | D            | 08/10/2024       | Redemption           | 100.0000                        |                    |            | 52,650         | 47,838                                               | 0                                                  | 3,375                                                  | 0                                                                             | 3,375                                                                             | 0                                                                                   | 52,650                                                        | 0                                                    | 0                                         | 0                                   | 2,435                                                                 | 08/10/2030                                     | 2.C FE                                                                                                           |
| ..00110R-AA-5                | 100.0000 .....<br>ACU PETROLEO LUXEMBOURG 7.500% 01/13/32                                  | D            | 07/13/2024       | Redemption           | 100.0000                        |                    |            | 124,535        | 112,729                                              | 0                                                  | 11,482                                                 | 0                                                                             | 11,482                                                                            | 0                                                                                   | 124,535                                                       | 0                                                    | 0                                         | 0                                   | 9,340                                                                 | 01/13/2032                                     | 3.B FE                                                                                                           |
| ..00140N-AQ-3                | ACU PETROLEO LUXEMBOURG 7.500% 01/13/32 .....<br>AIMCO 2020-11A BR 7.144% 10/17/34         | D            | 08/17/2024       | Paydown              |                                 | 23,000,000         | 23,000,000 | 23,000,000     | 23,000,000                                           | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 23,000,000                                                    | 0                                                    | 0                                         | 0                                   | 1,416,934                                                             | 10/17/2034                                     | 1.C FE                                                                                                           |
| ..00140N-AS-9                | AIMCO 2020-11A BR 7.144% 10/17/34 .....<br>AIMCO 2020-11A CR 7.544% 10/17/34               | D            | 08/17/2024       | Paydown              |                                 | 2,500,000          | 2,500,000  | 2,500,000      | 2,500,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,500,000                                                     | 0                                                    | 0                                         | 0                                   | 162,570                                                               | 10/17/2034                                     | 1.F FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                        | 3        | 4             | 5                         | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                            |                                                             |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                 | 22                                                                              |
|----------------------|----------------------------------------------------------|----------|---------------|---------------------------|---------------------------|----------------|------------|-------------|------------------------------------------|-------------------------------------------|--------------------------------------------|-------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|------------------------------------|---------------------------------------------------------------------------------|
|                      |                                                          |          |               |                           |                           |                |            |             |                                          | 11                                        | 12                                         | 13                                                          | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                    |                                                                                 |
| CUSIP Identification | Description                                              | For-eign | Disposal Date | Name of Purchaser         | Number of Shares of Stock | Consid-eration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| ..03333B-AA-5        | Anchorage Credit202216A Ltd. 2022-16A A 5.400% 07/21/40  | D.....   | 07/21/2024    | Paydown                   |                           | 35,000,000     | 35,000,000 | 35,000,000  | 35,000,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 35,000,000                                     | 0                                        | 0                                | 0                             | 1,417,500                                           | 07/21/2040                         | 1.A FE                                                                          |
| ..05493N-AA-0        | BDS Ltd 2021FL9 2021-FL9 A 6.199% 11/16/38               | D.....   | 09/16/2024    | Paydown                   |                           | 2,005,082      | 2,005,082  | 2,005,082   | 2,005,082                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 2,005,082                                      | 0                                        | 0                                | 0                             | 87,216                                              | 11/16/2038                         | 1.A FE                                                                          |
| ..05682V-AE-5        | BCC 2018-2A B 7.141% 07/19/31                            | D.....   | 08/06/2024    | Paydown                   |                           | 6,000,000      | 6,000,000  | 6,000,000   | 6,000,000                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 6,000,000                                      | 0                                        | 0                                | 0                             |                                                     | 07/19/2031                         | 1.C FE                                                                          |
| ..09077L-AE-2        | Birch Grove QLO 20212A 2021-2A B 7.295% 10/19/34         | D.....   | 09/04/2024    | Paydown                   |                           | 20,000,000     | 20,000,000 | 20,000,000  | 20,000,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 20,000,000                                     | 0                                        | 0                                | 0                             | 1,310,142                                           | 10/19/2034                         | 1.C FE                                                                          |
| ..09629V-AC-7        | BLUEM 2018-2A A 6.490% 08/15/31                          | D.....   | 08/15/2024    | Paydown                   |                           | 3,712,446      | 3,712,446  | 3,712,446   | 3,712,446                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 3,712,446                                      | 0                                        | 0                                | 0                             | 189,546                                             | 08/15/2031                         | 1.A FE                                                                          |
| ..10554N-AB-4        | BRASKEM IDESA SAPI 6.990% 02/20/32                       | D.....   | 09/26/2024    | J P MORGAN SEC            |                           | 124,228        | 158,000    | 107,756     | 109,710                                  | 0                                         | 2,616                                      | 0                                                           | 2,616                                                        | 0                                                              | 112,326                                        | 0                                        | 11,902                           | 11,902                        | 12,179                                              | 02/20/2032                         | 4.B FE                                                                          |
| ..12549A-AV-2        | CIFC 2013-1A A1R2 6.578% 07/16/30                        | D.....   | 07/16/2024    | Paydown                   |                           | 979,912        | 979,912    | 979,912     | 979,912                                  | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 979,912                                        | 0                                        | 0                                | 0                             | 49,500                                              | 07/16/2030                         | 1.A FE                                                                          |
| ..12807C-AA-1        | CAI 2020-1A A 2.220% 09/25/45                            | D.....   | 09/25/2024    | Paydown                   |                           | 212,500        | 212,500    | 212,452     | 212,337                                  | 0                                         | 163                                        | 0                                                           | 163                                                          | 0                                                              | 212,500                                        | 0                                        | 0                                | 0                             | 3,145                                               | 09/25/2045                         | 1.F FE                                                                          |
| ..14317B-AE-4        | Carlyle Global M20224A rategi 2022-4A B1 7.668% 07/25/34 | D.....   | 07/25/2024    | Paydown                   |                           | 16,000,000     | 16,000,000 | 16,000,000  | 16,000,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 16,000,000                                     | 0                                        | 0                                | 0                             | 1,015,904                                           | 07/25/2034                         | 1.C FE                                                                          |
| ..14317B-AL-8        | Carlyle Global M20224A rategi 2022-4A B2 5.657% 07/25/34 | D.....   | 07/25/2024    | Paydown                   |                           | 4,000,000      | 4,000,000  | 4,000,000   | 4,000,000                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 4,000,000                                      | 0                                        | 0                                | 0                             | 169,698                                             | 07/25/2034                         | 1.C FE                                                                          |
| ..168829-AA-7        | CHILE ELECTRICITY LUX 6.010% 01/20/33                    | D.....   | 07/01/2024    | Redemption 100.0000       |                           | 245,000        | 245,000    | 245,020     | 244,996                                  | 0                                         | (5)                                        | 0                                                           | (5)                                                          | 0                                                              | 244,991                                        | 0                                        | 9                                | 9                             | 5,726                                               | 01/20/2033                         | 1.F FE                                                                          |
| ..17186H-AG-7        | CIMPRESS NV 7.000% 06/15/26                              | D.....   | 09/26/2024    | Call 100.0000             |                           | 332,000        | 332,000    | 340,891     | 335,008                                  | 0                                         | (3,008)                                    | 0                                                           | (3,008)                                                      | 0                                                              | 332,000                                        | 0                                        | 0                                | 0                             | 18,140                                              | 06/15/2026                         | 4.C FE                                                                          |
| ..20752T-AA-2        | CONNECT FINCO SARL/CONNE 6.750% 10/01/26                 | D.....   | 07/18/2024    | Various                   |                           | 11,164,160     | 11,392,000 | 11,499,700  | 11,411,753                               | 0                                         | (16,097)                                   | 0                                                           | (16,097)                                                     | 0                                                              | 11,395,656                                     | 0                                        | (231,496)                        | (231,496)                     | 612,966                                             | 10/01/2026                         | 4.A FE                                                                          |
| ..225401-AM-0        | CREDIT SUISSE GROUP 2.593% 09/11/25                      | D.....   | 09/11/2024    | Various                   |                           | 7,000,000      | 7,000,000  | 7,000,000   | 7,000,000                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 7,000,000                                      | 0                                        | 0                                | 0                             | 181,510                                             | 09/11/2025                         | 1.G FE                                                                          |
| ..244608-AW-5        | Deerpath Capital20181A 2018-1A CIR 9.501% 07/15/33       | D.....   | 08/27/2024    | Paydown                   |                           | 11,000,000     | 11,000,000 | 11,000,000  | 11,000,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 11,000,000                                     | 0                                        | 0                                | 0                             | 921,113                                             | 07/15/2033                         | 1.F FE                                                                          |
| ..24460A-AG-5        | Deerpath Capital20231A 2023-1A C 10.551% 04/15/35        | D.....   | 08/13/2024    | MIZUHO SECURITIES USA INC |                           | 4,320,945      | 4,230,000  | 4,230,000   | 4,230,000                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 4,230,000                                      | 0                                        | 90,945                           | 90,945                        | 377,079                                             | 04/15/2035                         | 1.F FE                                                                          |
| ..24460E-AA-0        | DPATH 2021-1A A1 7.194% 04/17/33                         | D.....   | 07/11/2024    | Paydown                   |                           | 16,000,000     | 16,000,000 | 16,000,000  | 16,000,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 16,000,000                                     | 0                                        | 0                                | 0                             | 565,422                                             | 04/17/2033                         | 1.A FE                                                                          |
| ..26251V-AC-6        | Dryden Senior Lo202294A 2022-94A B 7.301% 07/15/37       | D.....   | 09/05/2024    | Paydown                   |                           | 27,000,000     | 27,000,000 | 26,433,000  | 26,443,095                               | 0                                         | 556,905                                    | 0                                                           | 556,905                                                      | 0                                                              | 27,000,000                                     | 0                                        | 0                                | 0                             | 1,788,799                                           | 07/15/2037                         | 1.C FE                                                                          |
| ..315413-A*-5        | Ferrocarril PP 5.499% 09/15/37                           | D.....   | 09/15/2024    | Redemption 100.0000       |                           | 272,500        | 272,500    | 272,500     | 272,500                                  | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 272,500                                        | 0                                        | 0                                | 0                             | 11,487                                              | 09/15/2037                         | 2.C                                                                             |
| ..315413-AA*-5       | Ferrocarril PP 5.499% 09/15/37                           | D.....   | 09/15/2024    | Taxable Exchange          |                           | 23,105,000     | 23,105,000 | 23,105,000  | 23,105,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 23,105,000                                     | 0                                        | 0                                | 0                             | 977,535                                             | 09/15/2037                         | 2.C                                                                             |
| ..377372-AN-7        | GLAXOSMITHKLINE CAPITAL 3.875% 05/15/28                  | C.....   | 08/16/2024    | MORGAN STANLEY FIXED INC  |                           | 4,921,300      | 5,000,000  | 4,999,600   | 4,999,630                                | 0                                         | (29)                                       | 0                                                           | (29)                                                         | 0                                                              | 4,999,600                                      | 0                                        | (78,300)                         | (78,300)                      | 147,465                                             | 05/15/2028                         | 1.F FE                                                                          |
| ..38174Y-AA-3        | GOCAP 2015-24A AR 7.104% 11/05/29                        | D.....   | 08/05/2024    | Paydown                   |                           | 1,320,430      | 1,320,430  | 1,320,430   | 1,320,430                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 1,320,430                                      | 0                                        | 0                                | 0                             | 72,049                                              | 11/05/2029                         | 1.A FE                                                                          |
| ..40441L-AA-4        | HGI CRE QLO Ltd 2021FL1 2021-FL1 A 6.261% 06/16/36       | D.....   | 09/16/2024    | Paydown                   |                           | 483,115        | 483,115    | 472,094     | 471,841                                  | 0                                         | 11,274                                     | 0                                                           | 11,274                                                       | 0                                                              | 483,115                                        | 0                                        | 0                                | 0                             | 21,263                                              | 06/16/2036                         | 1.A FE                                                                          |
| ..40638U-AA-7        | HL5Y 2020-3A A1A 6.967% 11/30/32                         | D.....   | 08/30/2024    | Paydown                   |                           | 10,000,000     | 10,000,000 | 9,975,000   | 9,986,368                                | 0                                         | 13,632                                     | 0                                                           | 13,632                                                       | 0                                                              | 10,000,000                                     | 0                                        | 0                                | 0                             | 597,141                                             | 11/30/2032                         | 1.A FE                                                                          |
| ..40638U-AE-9        | HL5Y 2020-3A B1 7.659% 11/30/32                          | D.....   | 08/30/2024    | Paydown                   |                           | 17,000,000     | 17,000,000 | 17,000,000  | 17,000,000                               | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 17,000,000                                     | 0                                        | 0                                | 0                             | 1,115,846                                           | 11/30/2032                         | 1.C FE                                                                          |
| ..42704R-AA-9        | HERA 2021-FL1 A 6.261% 02/18/38                          | D.....   | 09/16/2024    | Paydown                   |                           | 6,418,923      | 6,418,923  | 6,418,923   | 6,418,923                                | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 6,418,923                                      | 0                                        | 0                                | 0                             | 249,113                                             | 02/18/2038                         | 1.A FE                                                                          |
| ..45262B-AA-1        | IMPERIAL BRANDS FIN PLC 3.125% 07/26/24                  | D.....   | 07/26/2024    | Maturity                  |                           | 2,375,000      | 2,375,000  | 2,370,246   | 0                                        | 0                                         | 4,754                                      | 0                                                           | 4,754                                                        | 0                                                              | 2,375,000                                      | 0                                        | 0                                | 0                             | 37,109                                              | 07/26/2024                         | 2.B FE                                                                          |
| ..46590X-AY-2        | JBS USA FOOD FINANCE 5.750% 04/01/33                     | D.....   | 07/01/2024    | Call 100.9870             |                           | 829,103        | 821,000    | 804,358     | 804,793                                  | 0                                         | 652                                        | 0                                                           | 652                                                          | 0                                                              | 805,446                                        | 0                                        | 15,554                           | 15,554                        | 43,116                                              | 04/01/2033                         | 2.C FE                                                                          |
| ..500631-AH-9        | KOREA ELECTRIC & POWER 7.000% 02/01/27                   | D.....   | 07/17/2024    | JPM FUNDS RECAP           |                           | 4,206,760      | 4,000,000  | 4,274,780   | 4,066,341                                | 0                                         | (10,746)                                   | 0                                                           | (10,746)                                                     | 0                                                              | 4,055,595                                      | 0                                        | 151,165                          | 151,165                       | 269,889                                             | 02/01/2027                         | 1.C FE                                                                          |
| ..55292W-AA-8        | MC BRAZIL DINSTRM 7.250% 06/30/31                        | D.....   | 07/01/2024    | Redemption 100.0000       |                           | 5,175          | 5,175      | 5,219       | 5,212                                    | 0                                         | (36)                                       | 0                                                           | (36)                                                         | 0                                                              | 5,175                                          | 0                                        | 0                                | 0                             | 376                                                 | 06/30/2031                         | 4.A FE                                                                          |
| ..60920L-AQ-7        | MONDELEZ INTL HLDINGS NE 0.750% 09/24/24                 | D.....   | 09/24/2024    | Maturity                  |                           | 1,150,000      | 1,150,000  | 1,148,172   | 0                                        | 0                                         | 1,829                                      | 0                                                           | 1,829                                                        | 0                                                              | 1,150,000                                      | 0                                        | 0                                | 0                             | 4,313                                               | 09/24/2024                         | 2.B FE                                                                          |
| ..63906Y-AB-4        | NATWEST MARKETS PLC 0.800% 08/12/24                      | D.....   | 08/12/2024    | Maturity                  |                           | 12,535,000     | 12,535,000 | 12,514,610  | 0                                        | 0                                         | 20,390                                     | 0                                                           | 20,390                                                       | 0                                                              | 12,535,000                                     | 0                                        | 0                                | 0                             | 50,140                                              | 08/12/2024                         | 1.E FE                                                                          |
| ..67570Q-AK-7        | OCF 2019-16A AR 6.566% 04/10/33                          | D.....   | 07/10/2024    | Paydown                   |                           | 164,092        | 164,092    | 164,092     | 164,092                                  | 0                                         | 0                                          | 0                                                           | 0                                                            | 0                                                              | 164,092                                        | 0                                        | 0                                | 0                             | 8,250                                               | 04/10/2033                         | 1.A FE                                                                          |
| ..693675-AA-8        | CGMS 2020-3 A1 3.000% 11/25/50                           | C.....   | 09/01/2024    | Paydown                   |                           | 178,601        | 178,601    | 183,205     | 188,662                                  | 0                                         | (10,061)                                   | 0                                                           | (10,061)                                                     | 0                                                              | 178,601                                        | 0                                        | 0                                | 0                             | 3,591                                               | 11/25/2050                         | 1.A                                                                             |
| ..71560A-AA-2        | PERU LING SRL 5.375% 03/22/30                            | D.....   | 09/22/2024    | Redemption 100.0000       |                           | 416,500        | 416,500    | 418,124     | 417,172                                  | 0                                         | (672)                                      | 0                                                           | (672)                                                        | 0                                                              | 416,500                                        | 0                                        | 0                                | 0                             | 22,387                                              | 03/22/2030                         | 4.B FE                                                                          |
| ..74977R-DF-8        | ROBANK NEDERLAND 2.625% 07/22/24                         | D.....   | 07/22/2024    | Maturity                  |                           | 20,000,000     | 20,000,000 | 19,952,600  | 19,994,209                               | 0                                         | 5,791                                      | 0                                                           | 5,791                                                        | 0                                                              | 20,000,000                                     | 0                                        | 0                                | 0                             | 525,000                                             | 07/22/2024                         | 1.G FE                                                                          |
| ..75625Q-AE-9        | RECKITT BENCKISER TSY 3.000% 06/26/27                    | D.....   | 07/11/2024    | Various                   |                           | 7,290,690      | 7,523,000  | 7,090,191   | 7,330,144                                | 0                                         | 36,204                                     | 0                                                           | 36,204                                                       | 0                                                              | 7,366,348                                      | 0                                        | (75,659)                         | (75,659)                      | 160,491                                             | 06/26/2027                         | 1.G FE                                                                          |
| ..77341D-AA-5        | ROCKT 2017-3A A 6.734% 10/20/30                          | D.....   | 07/20/2024    | Paydown                   |                           | 3,500,000      | 3,500,000  | 3,499,069   | 3,499,624                                | 0                                         | 376                                        | 0                                                           | 376                                                          | 0                                                              | 3,500,000                                      | 0                                        | 0                                | 0                             | 182,602                                             | 10/20/2030                         | 1.A FE                                                                          |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                     | 2                                                                                      | 3            | 4                | 5                                                | 6                               | 7                  | 8             | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|-----------------------|----------------------------------------------------------------------------------------|--------------|------------------|--------------------------------------------------|---------------------------------|--------------------|---------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                       |                                                                                        |              |                  |                                                  |                                 |                    |               |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Ident-ification | Description                                                                            | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                             | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value     | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..780153-BS-0         | ROYAL CARIBBEAN CRUISES 8.250% 01/15/29 ...<br>Starwood Commc2021FL2 gage T 2021-FL2 A | D.....       | 09/03/2024       | Call 105.9260 .....                              | .....                           | 15,888,902         | 15,000,000    | 14,965,625     | 14,979,430                                           | .....0                                             | .....638                                               | .....0                                                                        | .....638                                                                          | .....0                                                                              | 14,980,067                                                    | .....0                                               | .....19,933                               | .....19,933                         | 2,222,652                                                             | 01/15/2029                                     | 2.C FE                                                                                                           |
| ..78486B-AA-2         | 6.411% 04/18/38 .....                                                                  | D.....       | 09/16/2024       | Paydown .....                                    | .....                           | 1,212,214          | 1,212,214     | 1,212,214      | 1,212,214                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 1,212,214                                                     | .....0                                               | .....0                                    | .....0                              | .....55,697                                                           | 04/18/2038                                     | 1.A FE                                                                                                           |
| ..86562M-BM-1         | SUMITOMO MITSUI FINL GRP 2.696% 07/16/24 .....                                         | D.....       | 07/16/2024       | Maturity .....                                   | .....                           | 6,229,000          | 6,229,000     | 6,225,886      | .....0                                               | .....0                                             | .....3,115                                             | .....0                                                                        | .....3,115                                                                        | .....0                                                                              | 6,229,000                                                     | .....0                                               | .....0                                    | .....0                              | .....83,967                                                           | 07/16/2024                                     | 1.G FE                                                                                                           |
| ..870674-AA-6         | SWEIHAN PV POWER CO PJSC 3.625% 01/31/49 .....                                         | D.....       | 07/31/2024       | .....                                            | .....                           | 52,600             | 52,600        | 52,600         | 52,600                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 52,600                                                        | .....0                                               | .....0                                    | .....0                              | .....1,907                                                            | 01/31/2049                                     | 2.A FE                                                                                                           |
| ..87244C-AJ-5         | CHMML 2016-1A AR 7.075% 10/20/30 .....                                                 | D.....       | 07/01/2024       | Paydown .....                                    | .....                           | 5,631,784          | 5,631,784     | 5,631,784      | 5,631,784                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 5,631,784                                                     | .....0                                               | .....0                                    | .....0                              | .....286,217                                                          | 10/20/2030                                     | 1.A FE                                                                                                           |
| ..87276W-AA-1         | TRTX 2021-FL4 A 6.411% 03/15/38 .....                                                  | D.....       | 08/15/2024       | Paydown .....                                    | .....                           | 2,212,041          | 2,212,041     | 2,212,041      | 2,212,041                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 2,212,041                                                     | .....0                                               | .....0                                    | .....0                              | .....92,671                                                           | 03/15/2038                                     | 1.A FE                                                                                                           |
| ..88432D-BC-7         | WINDR 2014-3A A1A2 6.694% 10/22/31 .....                                               | D.....       | 07/22/2024       | Paydown .....                                    | .....                           | 4,209,206          | 4,209,206     | 4,209,206      | 4,209,206                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 4,209,206                                                     | .....0                                               | .....0                                    | .....0                              | .....215,875                                                          | 10/22/2031                                     | 1.A FE                                                                                                           |
| ..88433B-AQ-0         | WINDR 2016-2A A1R 6.699% 11/01/31 .....                                                | D.....       | 08/01/2024       | Paydown .....                                    | .....                           | 7,823,298          | 7,823,298     | 7,823,298      | 7,823,298                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 7,823,298                                                     | .....0                                               | .....0                                    | .....0                              | .....404,221                                                          | 11/01/2031                                     | 1.A FE                                                                                                           |
| ..90351D-AB-3         | UBS GROUP FUNDING 4.125% 09/24/25 .....                                                | D.....       | 09/30/2024       | TD SECURITIES .....                              | .....                           | 1,994,700          | 2,000,000     | 2,117,374      | 2,028,190                                            | .....0                                             | .....(11,987)                                          | .....0                                                                        | .....(11,987)                                                                     | .....0                                                                              | 2,016,202                                                     | .....0                                               | .....(21,502)                             | .....(21,502)                       | .....84,104                                                           | 09/24/2025                                     | 1.G FE                                                                                                           |
| ..903742-AA-2         | ULKER BISKUVI SANAYI AS 6.950% 10/30/25 .....                                          | D.....       | 07/10/2024       | Call 101.5000 .....                              | .....                           | 6,090,000          | 6,000,000     | 6,380,000      | 6,152,323                                            | .....0                                             | .....(42,375)                                          | .....0                                                                        | .....(42,375)                                                                     | .....0                                                                              | 6,109,948                                                     | .....0                                               | .....(109,948)                            | .....(109,948)                      | .....379,583                                                          | 10/30/2025                                     | 3.C FE                                                                                                           |
| ..92557U-AW-7         | VIBR 2015-3A A1RR 6.794% 10/20/31 .....                                                | D.....       | 07/20/2024       | Paydown .....                                    | .....                           | 2,873,172          | 2,873,172     | 2,873,172      | 2,873,172                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 2,873,172                                                     | .....0                                               | .....0                                    | .....0                              | .....151,220                                                          | 10/20/2031                                     | 1.A FE                                                                                                           |
| ..92857W-BD-1         | VODAFONE GROUP PLC 4.375% 02/19/43 .....                                               | D.....       | 07/12/2024       | Various .....                                    | .....                           | 3,083,150          | 3,500,000     | 2,970,585      | 3,071,550                                            | .....0                                             | .....6,956                                             | .....0                                                                        | .....6,956                                                                        | .....0                                                                              | 3,078,506                                                     | .....0                                               | .....4,644                                | .....4,644                          | .....137,387                                                          | 02/19/2043                                     | 2.B FE                                                                                                           |
| ..97988W-AA-9         | WDMT 2020-7A A1A 7.463% 01/15/32 .....                                                 | D.....       | 07/09/2024       | Paydown .....                                    | .....                           | 23,741,854         | 23,741,854    | 23,653,421     | 23,670,403                                           | .....0                                             | .....71,450                                            | .....0                                                                        | .....71,450                                                                       | .....0                                                                              | 23,741,854                                                    | .....0                                               | .....0                                    | .....0                              | .....1,320,493                                                        | 01/15/2032                                     | 1.A FE                                                                                                           |
| 1109999999            | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                         |              |                  |                                                  |                                 | 1,029,500,724      | 1,036,554,071 | 1,029,294,084  | 906,462,722                                          | 3,622                                              | 4,060,853                                              | 0                                                                             | 4,064,475                                                                         | 0                                                                                   | 1,033,246,536                                                 | 0                                                    | (4,858,583)                               | (4,858,583)                         | 41,362,649                                                            | XXX                                            | XXX                                                                                                              |
| ..539439-AG-4         | LLOYDS BANKING GROUP PLC 7.500% Perpet. ....                                           | D.....       | 07/01/2024       | TENDER OFFER .....                               | .....                           | 5,565,000          | 5,565,000     | 5,696,250      | 5,696,250                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 5,696,250                                                     | .....0                                               | .....(131,250)                            | .....(131,250)                      | .....208,688                                                          | 01/01/9999                                     | 2.C FE                                                                                                           |
| ..539439-AG-4         | LLOYDS BANKING GROUP PLC 7.500% Perpet. ....                                           | D.....       | 07/01/2024       | Call 100.0000 .....                              | .....                           | (5,565,000)        | (5,565,000)   | (5,696,250)    | (5,696,250)                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | (5,696,250)                                                   | .....0                                               | .....131,250                              | .....131,250                        | .....208,688                                                          | 01/01/9999                                     | 2.C FE                                                                                                           |
| 1309999999            | Subtotal - Bonds - Hybrid Securities                                                   |              |                  |                                                  |                                 | 0                  | 0             | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 208,688                                                               | XXX                                            | XXX                                                                                                              |
| ..024005-PC-T         | Universal Plant Services Term Loan<br>07/29/29 .....                                   | .....        | 09/30/2024       | Redemption 100.0000 .....                        | .....                           | 37,500             | 37,500        | 37,500         | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 37,500                                                        | .....0                                               | .....0                                    | .....0                              | .....732                                                              | 07/29/2029                                     | 5.B GI                                                                                                           |
| ..024007-PC-T         | Legacy Food Term Loan 08/01/30 .....                                                   | .....        | 09/30/2024       | Redemption 100.0000 .....                        | .....                           | 23,214             | 23,214        | 23,214         | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 23,214                                                        | .....0                                               | .....0                                    | .....0                              | .....207                                                              | 08/01/2030                                     | 5.B GI                                                                                                           |
| ..24521W-AE-9         | DEL MONTE FOODS INC TL DD 1L<br>08/21/30 .....                                         | .....        | 09/03/2024       | Tax Free Exchange .....                          | .....                           | 206,364            | 206,364       | 206,364        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 206,364                                                       | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 08/21/2030                                     | 5.B FE                                                                                                           |
| ..0LX229-60-4         | LORCA CO-BORROWER LLC TL B 1L<br>04/17/31 .....                                        | .....        | 07/01/2024       | BANK of AMERICA SEC<br>Redemption 100.0000 ..... | .....                           | 199,500            | 200,000       | 199,500        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 199,500                                                       | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 04/17/2031                                     | 3.C FE                                                                                                           |
| ..0LX229-60-4         | LORCA CO-BORROWER LLC TL B 1L<br>04/17/31 .....                                        | .....        | 09/30/2024       | .....                                            | .....                           | 500                | 500           | 499            | .....0                                               | .....0                                             | .....1                                                 | .....0                                                                        | .....1                                                                            | .....0                                                                              | 500                                                           | .....0                                               | .....0                                    | .....0                              | .....8                                                                | 04/17/2031                                     | 3.C FE                                                                                                           |
| ..0LX236-96-4         | SEDGWICK ONS INC TL B 1L 06/27/31 .....                                                | .....        | 07/01/2024       | BANK of AMERICA SEC .....                        | .....                           | 665,000            | 666,667       | 665,000        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 665,000                                                       | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 06/27/2031                                     | 4.B FE                                                                                                           |
| ..26872N-AD-1         | EMRLD BOR / EMRLD CO-ISS TL B 1L<br>08/04/31 .....                                     | .....        | 09/01/2024       | RBC/DAIN .....                                   | .....                           | 199,500            | 200,000       | 199,500        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 199,500                                                       | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 08/04/2031                                     | 3.C FE                                                                                                           |
| ..0LX246-21-3         | MADISON SAFETY & FLOW TL B 1L<br>09/19/31 .....                                        | .....        | 09/19/2024       | WELLS FARGO BK .....                             | .....                           | 250,000            | 250,000       | 249,375        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 249,375                                                       | .....0                                               | .....625                                  | .....625                            | .....0                                                                | 09/19/2031                                     | 4.B FE                                                                                                           |
| ..00130M-AJ-3         | ARDENT HEALTH PARTNERS TL B 1L<br>08/24/28 .....                                       | .....        | 09/18/2024       | Tax Free Exchange .....                          | .....                           | 574,231            | 576,214       | 573,333        | 574,094                                              | .....0                                             | .....137                                               | .....0                                                                        | .....137                                                                          | .....0                                                                              | 574,231                                                       | .....0                                               | .....0                                    | .....0                              | .....39,979                                                           | 08/24/2028                                     | 4.B FE                                                                                                           |
| ..00132U-AG-9         | CULLIGAN WATER TECHNOLOGIES TL B 1L<br>07/31/28 .....                                  | .....        | 09/30/2024       | Redemption 100.0000 .....                        | .....                           | 10,313             | 10,313        | 10,030         | 9,941                                                | .....0                                             | .....372                                               | .....0                                                                        | .....372                                                                          | .....0                                                                              | 10,313                                                        | .....0                                               | .....0                                    | .....0                              | .....672                                                              | 07/31/2028                                     | 4.C FE                                                                                                           |
| ..00162D-AB-1         | AL GCX HOLDINGS LLC TL B 1L 05/17/29 .....                                             | .....        | 07/08/2024       | Redemption 100.0000 .....                        | .....                           | 512                | 512           | 512            | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 512                                                           | .....0                                               | .....0                                    | .....0                              | .....3                                                                | 05/17/2029                                     | 4.A FE                                                                                                           |
| ..00169Q-AG-4         | GLOBAL MEDICAL RESPONSE PIK-TERM B 1L<br>10/31/28 .....                                | .....        | 09/30/2024       | Redemption 100.0000 .....                        | .....                           | 10,960             | 10,960        | 10,850         | .....0                                               | .....0                                             | .....109                                               | .....0                                                                        | .....109                                                                          | .....0                                                                              | 10,960                                                        | .....0                                               | .....0                                    | .....0                              | .....269                                                              | 10/31/2028                                     | 4.C FE                                                                                                           |
| ..00213N-AM-4         | APX GROUP INC 07/10/28 .....                                                           | .....        | 09/30/2024       | .....                                            | .....                           | 5,016              | 5,016         | 4,970          | 4,981                                                | .....0                                             | .....35                                                | .....0                                                                        | .....35                                                                           | .....0                                                                              | 5,016                                                         | .....0                                               | .....0                                    | .....0                              | .....328                                                              | 07/10/2028                                     | 3.B FE                                                                                                           |
| ..00507J-AE-6         | ACTION ENVIRONMENTAL GRO TL B-DD 1L<br>10/05/30 .....                                  | .....        | 08/15/2024       | Tax Free Exchange .....                          | .....                           | 117,391            | 117,391       | 117,391        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 117,391                                                       | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 10/05/2030                                     | 4.B FE                                                                                                           |
| ..00507J-AF-3         | ACTION ENVIRONMENTAL GRO TL B 1L<br>10/24/30 .....                                     | .....        | 09/30/2024       | Redemption 100.0000 .....                        | .....                           | 3,984              | 3,984         | 3,927          | 3,501                                                | .....0                                             | .....58                                                | .....0                                                                        | .....58                                                                           | .....0                                                                              | 3,984                                                         | .....0                                               | .....0                                    | .....0                              | .....252                                                              | 10/24/2030                                     | 4.B FE                                                                                                           |
| ..00507J-AK-2         | ACTION ENVIRONMENTAL GRO TL B 1L<br>10/24/30 .....                                     | .....        | 08/01/2024       | JPM FUNDS RECAP .....                            | .....                           | 90,000             | 90,000        | 90,000         | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 90,000                                                        | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 10/24/2030                                     | 4.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

| 1                            | 2                                                       | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|---------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                         |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..00687M-AH-4                | ADIENT US LLC TL B 1L 01/31/31 .....                    | .....        | 09/30/2024       | Redemption 100.0000  |                                 |                    |           |                |                                                      | 0                                                  |                                                        |                                                                               | 15                                                                                | 0                                                                                   | 4,365                                                         | 0                                                    | 0                                         | 0                                   | 192                                                                   | 01/31/2031                                     | 3.B FE                                                                                                           |
| ..00847Y-AE-2                | AGILITI HEALTH INC TL B 1L 05/01/30 .....               | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 4,365              | 4,365     | 4,350          | 0                                                    | 0                                                  | (29)                                                   | 0                                                                             | (29)                                                                              | 0                                                                                   | 4,561                                                         | 0                                                    | 0                                         | 0                                   | 338                                                                   | 05/01/2030                                     | 4.B FE                                                                                                           |
| ..01021A-AB-6                | AL NGPL HOLDINGS LLC TL B 1L 04/17/28 .....             | .....        | 07/08/2024       | Redemption 100.0000  |                                 | 5,411              | 5,411     | 5,316          | 0                                                    | 0                                                  | 95                                                     | 0                                                                             | 95                                                                                | 0                                                                                   | 5,411                                                         | 0                                                    | 0                                         | 0                                   | 282                                                                   | 04/17/2028                                     | 4.A FE                                                                                                           |
| ..01771J-AG-8                | ALLEN MEDIA LLC TL B 1L 08/23/28 ..                     | .....        | 07/01/2024       | Redemption 100.0000  |                                 | 6,314              | 6,314     | 6,088          | 6,134                                                | 0                                                  | 181                                                    | 0                                                                             | 181                                                                               | 0                                                                                   | 6,314                                                         | 0                                                    | 0                                         | 0                                   | 350                                                                   | 08/23/2028                                     | 4.A FE                                                                                                           |
| ..01771J-AG-8                | ALLEN MEDIA LLC TL B 1L 08/23/28 ..                     | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 6,314              | 6,314     | 6,088          | 6,134                                                | 0                                                  | 181                                                    | 0                                                                             | 181                                                                               | 0                                                                                   | 6,314                                                         | 0                                                    | 0                                         | 0                                   | 532                                                                   | 08/23/2028                                     | 4.C FE                                                                                                           |
| ..01862L-AW-8                | ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27 .....         | .....        | 08/19/2024       | Redemption 100.0000  |                                 | 1,039,732          | 1,039,732 | 1,031,934      | 1,034,509                                            | 0                                                  | 5,223                                                  | 0                                                                             | 5,223                                                                             | 0                                                                                   | 1,039,732                                                     | 0                                                    | 0                                         | 0                                   | 80,252                                                                | 10/08/2027                                     | 4.B FE                                                                                                           |
| ..01957T-AH-0                | ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28 .....      | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 7,500              | 7,500     | 7,454          | 7,465                                                | 0                                                  | 35                                                     | 0                                                                             | 35                                                                                | 0                                                                                   | 7,500                                                         | 0                                                    | 0                                         | 0                                   | 528                                                                   | 05/12/2028                                     | 4.C FE                                                                                                           |
| ..02090C-AE-0                | BROOKS AUTOMATION INC TL 1L 02/01/29 .....              | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 7,051              | 7,051     | 7,005          | 7,009                                                | 0                                                  | 41                                                     | 0                                                                             | 41                                                                                | 0                                                                                   | 7,051                                                         | 0                                                    | 0                                         | 0                                   | 545                                                                   | 02/01/2029                                     | 4.B FE                                                                                                           |
| ..02474R-AJ-2                | ABC SUPPLY CO INC TL B 1L 01/31/31 .....                | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 3,541              | 3,541     | 3,547          | 0                                                    | 0                                                  | (6)                                                    | 0                                                                             | (6)                                                                               | 0                                                                                   | 3,541                                                         | 0                                                    | 0                                         | 0                                   | 141                                                                   | 01/31/2031                                     | 3.B FE                                                                                                           |
| ..02526*-AA-9                | American Combustion Industries Term Loan 08/31/27 ..... | .....        | 07/01/2024       | Redemption 100.0000  |                                 | 25,144             | 25,144    | 25,144         | 17,601                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 25,144                                                        | 0                                                    | 0                                         | 0                                   | 1,330                                                                 | 08/31/2027                                     | 5.B GI                                                                                                           |
| ..02639D-AN-6                | AMERICAN GREETINGS CORP TL B 1L 10/30/29 .....          | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 12,500             | 12,500    | 12,364         | 0                                                    | 0                                                  | 136                                                    | 0                                                                             | 136                                                                               | 0                                                                                   | 12,500                                                        | 0                                                    | 0                                         | 0                                   | 480                                                                   | 10/30/2029                                     | 4.B FE                                                                                                           |
| ..03765V-AM-2                | PRIME SECURITY SERVICES BOR TL B1 1L 10/15/30 .....     | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 3,439              | 3,439     | 3,439          | 0                                                    | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 3,439                                                         | 0                                                    | 0                                         | 0                                   | 111                                                                   | 10/15/2030                                     | 3.B FE                                                                                                           |
| ..03834X-AM-5                | UNITED PACIFIC TL B 1L 11/16/26 .....                   | .....        | 07/09/2024       | Redemption 100.0000  |                                 | 2,875,225          | 2,875,225 | 2,875,225      | 2,875,225                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,875,225                                                     | 0                                                    | 0                                         | 0                                   | 158,828                                                               | 11/16/2026                                     | 4.B FE                                                                                                           |
| ..03834X-AP-8                | APRO LLC TL B 1L 06/27/31 .....                         | .....        | 07/01/2024       | GOLDMAN SACHS .....  |                                 | 2,666,000          | 2,666,667 | 2,666,000      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,666,000                                                     | 0                                                    | 0                                         | 0                                   | 0                                                                     | 06/27/2031                                     | 4.B FE                                                                                                           |
| ..03852J-AV-3                | ARAMARK SERVICES INC TL B8 1L 06/24/30 .....            | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 3,072              | 3,072     | 3,072          | 0                                                    | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 3,072                                                         | 0                                                    | 0                                         | 0                                   | 87                                                                    | 06/24/2030                                     | 3.B FE                                                                                                           |
| ..03952H-AD-6                | ANCESTRY.COM INC TL 1L 12/06/27 .....                   | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 13,102             | 13,102    | 12,562         | 12,661                                               | 0                                                  | 441                                                    | 0                                                                             | 441                                                                               | 0                                                                                   | 13,102                                                        | 0                                                    | 0                                         | 0                                   | 701                                                                   | 12/06/2027                                     | 4.B FE                                                                                                           |
| ..04538F-AE-9                | ASPLUNDH TREE EXPERT LLC TL B 1L 08/23/31 .....         | .....        | 07/30/2024       | WELLS FARGO BK ..... |                                 | 500,375            | 499,750   | 498,501        | 0                                                    | 0                                                  | (1,084)                                                | 0                                                                             | (1,084)                                                                           | 0                                                                                   | 497,417                                                       | 0                                                    | 2,958                                     | 2,958                               | 6,099                                                                 | 08/23/2031                                     | 3.A FE                                                                                                           |
| ..04538F-AE-9                | ASPLUNDH TREE EXPERT LLC TL B 1L 08/23/31 .....         | .....        | 07/31/2024       | Redemption 100.0000  |                                 | 250                | 250       | 249            | 0                                                    | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 250                                                           | 0                                                    | 0                                         | 0                                   | 3                                                                     | 08/23/2031                                     | 3.A FE                                                                                                           |
| ..04649V-AY-6                | ASURION LLC TI B9 1L 07/31/27 .....                     | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 10,154             | 10,154    | 9,851          | 4,957                                                | 0                                                  | 277                                                    | 0                                                                             | 277                                                                               | 0                                                                                   | 10,154                                                        | 0                                                    | 0                                         | 0                                   | 350                                                                   | 07/31/2027                                     | 4.A FE                                                                                                           |
| ..04686R-AB-9                | ATHENAHEALTH INC TL 1L 02/15/29 .....                   | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 2,057              | 2,057     | 2,047          | 2,050                                                | 0                                                  | 8                                                      | 0                                                                             | 8                                                                                 | 0                                                                                   | 2,057                                                         | 0                                                    | 0                                         | 0                                   | 112                                                                   | 02/15/2029                                     | 4.B FE                                                                                                           |
| ..04888*-AA-7                | Atlantic Strhn Pavg & Sealcoat Term Loan 09/10/26 ..... | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 90,871             | 90,871    | 90,871         | 90,871                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 90,871                                                        | 0                                                    | 0                                         | 0                                   | 8,629                                                                 | 09/10/2026                                     | 4.C                                                                                                              |
| ..05350N-AP-9                | AVANTOR FUNDING INC TL b5 1L 11/08/27 .....             | .....        | 08/14/2024       | WELLS FARGO BK ..... |                                 | 419,884            | 416,758   | 416,488        | 0                                                    | 0                                                  | 25                                                     | 0                                                                             | 25                                                                                | 0                                                                                   | 416,513                                                       | 0                                                    | 3,371                                     | 3,371                               | 11,974                                                                | 11/08/2027                                     | 3.A FE                                                                                                           |
| ..05350N-AP-9                | AVANTOR FUNDING INC TL b5 1L 11/08/27 .....             | .....        | 07/01/2024       | Redemption 100.0000  |                                 | 6,539              | 6,539     | 6,534          | 0                                                    | 0                                                  | 4                                                      | 0                                                                             | 4                                                                                 | 0                                                                                   | 6,539                                                         | 0                                                    | 0                                         | 0                                   | 116                                                                   | 11/08/2027                                     | 3.A FE                                                                                                           |
| ..05377J-AR-3                | AVIS BUDGET CAR RENTAL TL B 1L 08/06/27 .....           | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 7,673              | 7,673     | 7,537          | 7,572                                                | 0                                                  | 100                                                    | 0                                                                             | 100                                                                               | 0                                                                                   | 7,673                                                         | 0                                                    | 0                                         | 0                                   | 351                                                                   | 08/06/2027                                     | 3.A FE                                                                                                           |
| ..05549P-AF-8                | BCP RENAISSANCE PARENT TL B 1L 10/31/28 .....           | .....        | 09/30/2024       | Redemption 100.0000  |                                 | 7,895              | 7,895     | 7,861          | 0                                                    | 0                                                  | 34                                                     | 0                                                                             | 34                                                                                | 0                                                                                   | 7,895                                                         | 0                                                    | 0                                         | 0                                   | 260                                                                   | 10/31/2028                                     | 4.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                   | 3            | 4                | 5                                                      | 6                               | 7                  | 8               | 9               | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|-----------------------------------------------------|--------------|------------------|--------------------------------------------------------|---------------------------------|--------------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                     |              |                  |                                                        |                                 |                    |                 |                 |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                         | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                                   | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value       | Actual<br>Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..05554D-AB-6                | BIP PIPECO HOLDINGS LLC TL B 1L<br>12/08/30 .....   | .....        | 07/05/2024 ..    | Redemption 100.0000                                    | .....                           | .....1,000         | .....1,000      | .....995        | .....994                                             | .....0                                             | .....6                                                 | .....0                                                                        | .....6                                                                            | .....0                                                                              | .....1,000                                                    | .....0                                               | .....0                                    | .....0                              | .....48                                                               | 12/08/2030                                     | 4.A FE ....                                                                                                      |
| ..05641*-AA-2                | BP Loenbro Holdings Term Loan<br>02/01/29 .....     | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....102,064       | .....102,064    | .....102,064    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....102,064                                                  | .....0                                               | .....0                                    | .....0                              | .....5,957                                                            | 02/01/2029                                     | 2.C FE ....                                                                                                      |
| ..05641*-AC-8                | BP Loenbro Holdings Revolver<br>02/01/29 .....      | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....275,229       | .....275,229    | .....275,229    | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....275,229                                                  | .....0                                               | .....0                                    | .....0                              | .....10,162                                                           | 02/01/2029                                     | 2.C FE ....                                                                                                      |
| ..05989U-AC-1                | BANGL LLC 1L B 1L<br>02/01/29 .....                 | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....4,815         | .....4,815      | .....4,719      | .....4,722                                           | .....0                                             | .....92                                                | .....0                                                                        | .....92                                                                           | .....0                                                                              | .....4,815                                                    | .....0                                               | .....0                                    | .....0                              | .....403                                                              | 02/01/2029                                     | 3.C FE ....                                                                                                      |
| ..07014Q-AN-1                | Great Outdoors TL B2 1L<br>03/06/28 ..              | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....2,571         | .....2,571      | .....2,567      | .....0                                               | .....0                                             | .....3                                                 | .....0                                                                        | .....3                                                                            | .....0                                                                              | .....2,571                                                    | .....0                                               | .....0                                    | .....0                              | .....30                                                               | 03/06/2028                                     | 4.A FE ....                                                                                                      |
| ..08579J-BH-4                | BERRY GLOBAL INC TL 1L<br>07/02/29 ....             | .....        | 08/21/2024 ..    | WELLS FARGO BK<br>Redemption 100.0000                  | .....                           | .....995,602       | .....992,500    | .....990,019    | .....989,916                                         | .....0                                             | .....289                                               | .....0                                                                        | .....289                                                                          | .....0                                                                              | .....990,205                                                  | .....0                                               | .....5,397                                | .....5,397                          | .....42,039                                                           | 07/02/2029                                     | 2.C FE ....                                                                                                      |
| ..08579J-BH-4                | BERRY GLOBAL INC TL 1L<br>07/02/29 ....             | .....        | 07/01/2024 ..    | Redemption 100.0000                                    | .....                           | .....2,500         | .....2,500      | .....2,494      | .....2,493                                           | .....0                                             | .....7                                                 | .....0                                                                        | .....7                                                                            | .....0                                                                              | .....2,500                                                    | .....0                                               | .....0                                    | .....0                              | .....100                                                              | 07/02/2029                                     | 2.C FE ....                                                                                                      |
| ..09353T-AJ-9                | BLERIOT US BIDCO INC TL B 1L<br>10/31/30 .....      | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....3,731         | .....3,731      | .....3,719      | .....3,718                                           | .....0                                             | .....13                                                | .....0                                                                        | .....13                                                                           | .....0                                                                              | .....3,731                                                    | .....0                                               | .....0                                    | .....0                              | .....200                                                              | 10/31/2030                                     | 4.B FE ....                                                                                                      |
| ..09364L-AQ-7                | BLOCK COMMUNICATIONS INC TL B 1L<br>02/28/27 .....  | .....        | 07/01/2024 ..    | Redemption 100.0000                                    | .....                           | .....2,513         | .....2,513      | .....2,466      | .....2,468                                           | .....0                                             | .....45                                                | .....0                                                                        | .....45                                                                           | .....0                                                                              | .....2,513                                                    | .....0                                               | .....0                                    | .....0                              | .....100                                                              | 02/28/2027                                     | 3.A FE ....                                                                                                      |
| ..09364L-AQ-7                | BLOCK COMMUNICATIONS INC TL B 1L<br>02/28/27 .....  | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....2,513         | .....2,513      | .....2,466      | .....2,468                                           | .....0                                             | .....45                                                | .....0                                                                        | .....45                                                                           | .....0                                                                              | .....2,513                                                    | .....0                                               | .....0                                    | .....0                              | .....151                                                              | 02/28/2027                                     | 3.B FE ....                                                                                                      |
| ..09776M-AS-3                | BOMBARDIER RECREATIONAL TL B3 1L<br>12/13/29 .....  | .....        | 07/31/2024 ..    | Redemption 100.0000                                    | .....                           | .....1,750         | .....1,750      | .....1,750      | .....1,749                                           | .....0                                             | .....1                                                 | .....0                                                                        | .....1                                                                            | .....0                                                                              | .....1,750                                                    | .....0                                               | .....0                                    | .....0                              | .....84                                                               | 12/13/2029                                     | 3.B FE ....                                                                                                      |
| ..11568H-AD-8                | BROWN GROUP HOLDING LLC TL B2 1L<br>07/01/31 .....  | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....4,207         | .....4,207      | .....4,142      | .....4,148                                           | .....0                                             | .....59                                                | .....0                                                                        | .....59                                                                           | .....0                                                                              | .....4,207                                                    | .....0                                               | .....0                                    | .....0                              | .....256                                                              | 07/01/2031                                     | 4.B FE ....                                                                                                      |
| ..11823L-AM-7                | BUCKEYE PARTNERS LP TL B1 1L<br>11/02/26 .....      | .....        | 08/13/2024 ..    | SUNTRUST<br>Redemption 100.0000                        | .....                           | .....922,170       | .....919,334    | .....916,273    | .....0                                               | .....0                                             | .....(140)                                             | .....0                                                                        | .....(140)                                                                        | .....0                                                                              | .....916,133                                                  | .....0                                               | .....6,037                                | .....6,037                          | .....40,414                                                           | 11/02/2026                                     | 3.A FE ....                                                                                                      |
| ..11823L-AM-7                | BUCKEYE PARTNERS LP TL B1 1L<br>11/02/26 .....      | .....        | 07/01/2024 ..    | Redemption 100.0000                                    | .....                           | .....3,195         | .....3,195      | .....3,185      | .....0                                               | .....0                                             | .....11                                                | .....0                                                                        | .....11                                                                           | .....0                                                                              | .....3,195                                                    | .....0                                               | .....0                                    | .....0                              | .....93                                                               | 11/02/2026                                     | 3.A FE ....                                                                                                      |
| ..11823L-AN-5                | BUCKEYE PARTNERS LP TL B2 1L<br>11/22/30 .....      | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....3,986         | .....3,986      | .....3,987      | .....0                                               | .....0                                             | .....(1)                                               | .....0                                                                        | .....(1)                                                                          | .....0                                                                              | .....3,986                                                    | .....0                                               | .....0                                    | .....0                              | .....53                                                               | 11/22/2030                                     | 3.A FE ....                                                                                                      |
| ..12541H-AT-0                | CHG HEALTHCARE SERVICES INC TL 1L<br>09/29/28 ..... | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....10,000        | .....10,000     | .....10,018     | .....10,013                                          | .....0                                             | .....(13)                                              | .....0                                                                        | .....(13)                                                                         | .....0                                                                              | .....10,000                                                   | .....0                                               | .....0                                    | .....0                              | .....553                                                              | 09/29/2028                                     | 4.B FE ....                                                                                                      |
| ..12546F-AF-9                | CHG PPC PARENT LLC TL 1L<br>12/08/28 ..             | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....4,491         | .....4,491      | .....4,405      | .....4,417                                           | .....0                                             | .....73                                                | .....0                                                                        | .....73                                                                           | .....0                                                                              | .....4,491                                                    | .....0                                               | .....0                                    | .....0                              | .....234                                                              | 12/08/2028                                     | 4.B FE ....                                                                                                      |
| ..12568Y-AB-0                | CHARLOTTE BUYER INC REV 1L<br>08/11/27 .....        | .....        | 07/01/2024 ..    | GOLDMAN SACHS<br>INTERNAT IONAL<br>Redemption 100.0000 | .....                           | .....2,530,101     | .....2,888,889  | .....2,530,101  | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....2,530,101                                                | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 08/11/2027                                     | 4.B FE ....                                                                                                      |
| ..12568Y-AB-0                | CHARLOTTE BUYER INC REV 1L<br>08/11/27 .....        | .....        | 09/20/2024 ..    | Redemption 100.0000                                    | .....                           | .....13,234,568    | .....13,234,568 | .....12,535,750 | .....0                                               | .....0                                             | .....698,818                                           | .....0                                                                        | .....698,818                                                                      | .....0                                                                              | .....13,234,568                                               | .....0                                               | .....0                                    | .....0                              | .....35,029                                                           | 08/11/2027                                     | 4.B FE ....                                                                                                      |
| ..12568Y-AD-6                | CHARLOTTE BUYER INC TL B 1L<br>02/11/28 .....       | .....        | 07/01/2024 ..    | Redemption 100.0000                                    | .....                           | .....3,500         | .....3,500      | .....3,330      | .....3,363                                           | .....0                                             | .....137                                               | .....0                                                                        | .....137                                                                          | .....0                                                                              | .....3,500                                                    | .....0                                               | .....0                                    | .....0                              | .....219                                                              | 02/11/2028                                     | 4.B FE ....                                                                                                      |
| ..12568Y-AD-6                | CHARLOTTE BUYER INC TL B 1L<br>02/11/28 .....       | .....        | 07/08/2024 ..    | Tax Free Exchange<br>Redemption 100.0000               | .....                           | .....1,330,906     | .....1,379,000  | .....1,312,020  | .....1,325,028                                       | .....0                                             | .....5,878                                             | .....0                                                                        | .....5,878                                                                        | .....0                                                                              | .....1,330,906                                                | .....0                                               | .....0                                    | .....0                              | .....86,213                                                           | 02/11/2028                                     | 4.B FE ....                                                                                                      |
| ..12568Y-AG-9                | CHARLOTTE BUYER INC TL B 1L<br>02/11/28 .....       | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....3,448         | .....3,448      | .....3,327      | .....0                                               | .....0                                             | .....120                                               | .....0                                                                        | .....120                                                                          | .....0                                                                              | .....3,448                                                    | .....0                                               | .....0                                    | .....0                              | .....78                                                               | 02/11/2028                                     | 4.B FE ....                                                                                                      |
| ..12656A-AC-3                | CNT HOLDINGS I CORP TL B 1L<br>11/08/27 .....       | .....        | 09/30/2024 ..    | Redemption 100.0000                                    | .....                           | .....6,040         | .....6,040      | .....6,023      | .....6,029                                           | .....0                                             | .....11                                                | .....0                                                                        | .....11                                                                           | .....0                                                                              | .....6,040                                                    | .....0                                               | .....0                                    | .....0                              | .....470                                                              | 11/08/2027                                     | 4.B FE ....                                                                                                      |
| ..12768E-AG-1                | CAESARS ENTERTAIN INC TL B 1L<br>03/01/30 .....     | .....        | 08/05/2024 ..    | JPM FUNDS RECAP<br>Redemption 100.0000                 | .....                           | .....283,414       | .....284,250    | .....281,408    | .....281,726                                         | .....0                                             | .....199                                               | .....0                                                                        | .....199                                                                          | .....0                                                                              | .....281,924                                                  | .....0                                               | .....1,489                                | .....1,489                          | .....15,620                                                           | 03/01/2030                                     | 3.C FE ....                                                                                                      |
| ..12768E-AG-1                | CAESARS ENTERTAIN INC TL B 1L<br>03/01/30 .....     | .....        | 07/01/2024 ..    | Redemption 100.0000                                    | .....                           | .....12,750        | .....12,750     | .....12,623     | .....12,637                                          | .....0                                             | .....113                                               | .....0                                                                        | .....113                                                                          | .....0                                                                              | .....12,750                                                   | .....0                                               | .....0                                    | .....0                              | .....549                                                              | 03/01/2030                                     | 3.C FE ....                                                                                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

| 1                    | 2                                                                                                | 3            | 4                | 5                                                 | 6                               | 7                  | 8              | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|--------------------------------------------------------------------------------------------------|--------------|------------------|---------------------------------------------------|---------------------------------|--------------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                                                  |              |                  |                                                   |                                 |                    |                |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                                                      | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                              | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value      | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..12768E-AH-9        | CAESARS ENTERTAIN INC TL B1 1L<br>02/06/31 .....                                                 | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....8,003         | .....8,003     | .....7,986     | .....0                                               | .....0                                             | .....17                                                | .....0                                                                        | .....17                                                                           | .....0                                                                              | .....8,003                                                    | .....0                                               | .....0                                    | .....0                              | .....270                                                              | 02/06/2031                                     | 3.C FE                                                                                                           |
| ..13134M-BW-2        | Calpine Corp TL B10 1L 01/31/31<br>CLOSURE SYSTEMS INTERNAT TL 1L<br>03/22/29 .....              | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....5,331         | .....5,331     | .....5,331     | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....5,331                                                    | .....0                                               | .....0                                    | .....0                              | .....213                                                              | 01/31/2031                                     | 3.A FE                                                                                                           |
| ..13763H-AD-4        | .....                                                                                            | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....1,000         | .....1,000     | .....995       | .....0                                               | .....0                                             | .....5                                                 | .....0                                                                        | .....5                                                                            | .....0                                                                              | .....1,000                                                    | .....0                                               | .....0                                    | .....0                              | .....47                                                               | 03/22/2029                                     | 4.B FE                                                                                                           |
| ..14173M-AC-7        | CARESTREAM DENTAL TL 1L 09/02/24<br>.....                                                        | .....        | 09/02/2024       | Various .....                                     | .....                           | .....695,790       | .....695,790   | .....687,255   | .....694,327                                         | .....0                                             | .....1,463                                             | .....0                                                                        | .....1,463                                                                        | .....0                                                                              | .....695,790                                                  | .....0                                               | .....0                                    | .....0                              | .....41,700                                                           | 09/02/2024                                     | 5.C FE                                                                                                           |
| ..14173M-AF-0        | CARESTREAM DENTAL TL 1L 09/01/24<br>.....                                                        | .....        | 09/01/2024       | Maturity<br>Redemption 100.0000<br>.....          | .....                           | .....483,604       | .....483,604   | .....444,363   | .....464,149                                         | .....0                                             | .....19,456                                            | .....0                                                                        | .....19,456                                                                       | .....0                                                                              | .....483,604                                                  | .....0                                               | .....0                                    | .....0                              | .....32,690                                                           | 09/01/2024                                     | 5.C FE                                                                                                           |
| ..14445B-AB-5        | PS HOLDCO LLC TL B 1L 09/29/28<br>Case Snow Management LLC Term Loan<br>12/15/27 .....           | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....2,545         | .....2,545     | .....2,506     | .....2,508                                           | .....0                                             | .....37                                                | .....0                                                                        | .....37                                                                           | .....0                                                                              | .....2,545                                                    | .....0                                               | .....0                                    | .....0                              | .....189                                                              | 09/29/2028                                     | 4.B FE                                                                                                           |
| ..14744*-AA-0        | .....                                                                                            | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....38,045        | .....38,045    | .....38,045    | .....38,045                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....38,045                                                   | .....0                                               | .....0                                    | .....0                              | .....3,338                                                            | 12/15/2027                                     | 5.B GI                                                                                                           |
| ..14880B-AH-4        | CATALENT PHARMA SOLUTION TI B3 1L<br>09/27/28 .....                                              | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....5,128         | .....5,128     | .....5,013     | .....5,014                                           | .....0                                             | .....114                                               | .....0                                                                        | .....114                                                                          | .....0                                                                              | .....5,128                                                    | .....0                                               | .....0                                    | .....0                              | .....250                                                              | 09/27/2028                                     | 3.C FE                                                                                                           |
| ..15018L-AN-1        | CEDAR FAIR LP TL B 1L 05/01/31<br>.....                                                          | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....500           | .....500       | .....499       | .....0                                               | .....0                                             | .....1                                                 | .....0                                                                        | .....1                                                                            | .....0                                                                              | .....500                                                      | .....0                                               | .....0                                    | .....0                              | .....14                                                               | 05/01/2031                                     | 3.A FE                                                                                                           |
| ..17026Y-AH-2        | CHOBANI LLC TL B 1L 10/25/27<br>.....                                                            | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....10,089        | .....10,089    | .....9,751     | .....9,828                                           | .....0                                             | .....262                                               | .....0                                                                        | .....262                                                                          | .....0                                                                              | .....10,089                                                   | .....0                                               | .....0                                    | .....0                              | .....559                                                              | 10/25/2027                                     | 4.B FE                                                                                                           |
| ..17110E-AB-6        | CHROMALLOY CORP TL B 1L 03/27/31<br>.....                                                        | .....        | 09/27/2024       | Redemption 100.0000<br>.....                      | .....                           | .....5,000         | .....5,000     | .....4,947     | .....0                                               | .....0                                             | .....53                                                | .....0                                                                        | .....53                                                                           | .....0                                                                              | .....5,000                                                    | .....0                                               | .....0                                    | .....0                              | .....60                                                               | 03/27/2031                                     | 4.B FE                                                                                                           |
| ..172442-AT-2        | CINEMARK USA INC TL B 1L 05/24/30<br>CONCENTRA HEALTH SERVICE TL B 1L<br>07/25/31 .....          | .....        | 09/30/2024       | .....                                             | .....                           | .....4,636         | .....4,636     | .....4,566     | .....4,569                                           | .....0                                             | .....67                                                | .....0                                                                        | .....67                                                                           | .....0                                                                              | .....4,636                                                    | .....0                                               | .....0                                    | .....0                              | .....231                                                              | 05/24/2030                                     | 3.A FE                                                                                                           |
| ..20602R-AC-4        | .....                                                                                            | .....        | 08/01/2024       | JPM FUNDS RECAP<br>Redemption 100.0000<br>.....   | .....                           | .....149,813       | .....150,000   | .....149,813   | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....149,813                                                  | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 07/25/2031                                     | 3.B FE                                                                                                           |
| ..20902C-AX-8        | Altium Packaging LLC TL B 1L 06/11/31<br>.....                                                   | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....2,450         | .....2,450     | .....2,384     | .....0                                               | .....0                                             | .....65                                                | .....0                                                                        | .....65                                                                           | .....0                                                                              | .....2,450                                                    | .....0                                               | .....0                                    | .....0                              | .....59                                                               | 06/11/2031                                     | 4.B FE                                                                                                           |
| ..22526W-AR-9        | CREATIVE ARTISTS AGENCY LLC TL B 1L<br>11/27/28 .....                                            | .....        | 07/01/2024       | .....                                             | .....                           | .....3,731         | .....3,731     | .....3,717     | .....0                                               | .....0                                             | .....14                                                | .....0                                                                        | .....14                                                                           | .....0                                                                              | .....3,731                                                    | .....0                                               | .....0                                    | .....0                              | .....82                                                               | 11/27/2028                                     | 4.B FE                                                                                                           |
| ..22860E-AH-5        | CROWN SUBSEA COMMUNICATI TL B 1L 01/27/31<br>.....                                               | .....        | 07/31/2024       | Tax Free Exchange<br>Redemption 100.0000<br>..... | .....                           | .....1,986,157     | .....2,000,000 | .....1,985,000 | .....0                                               | .....0                                             | .....1,157                                             | .....0                                                                        | .....1,157                                                                        | .....0                                                                              | .....1,986,157                                                | .....0                                               | .....0                                    | .....0                              | .....100,065                                                          | 01/27/2031                                     | 4.A FE                                                                                                           |
| ..22860E-AJ-1        | CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31<br>.....                                               | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....12,500        | .....12,500    | .....12,413    | .....0                                               | .....0                                             | .....87                                                | .....0                                                                        | .....87                                                                           | .....0                                                                              | .....12,500                                                   | .....0                                               | .....0                                    | .....0                              | .....196                                                              | 01/30/2031                                     | 4.A FE                                                                                                           |
| ..23285*-AA-6        | Decks & Docks Lumber Co Inc Term Loan<br>10/04/28 .....                                          | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....27,632        | .....27,632    | .....27,632    | .....27,632                                          | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | .....27,632                                                   | .....0                                               | .....0                                    | .....0                              | .....2,607                                                            | 10/04/2028                                     | 4.B PL                                                                                                           |
| ..23338D-AQ-9        | DXP Enterprises TL B 1L 10/06/30<br>DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L<br>04/28/28 ..... | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....9,812         | .....9,812     | .....9,664     | .....9,663                                           | .....0                                             | .....148                                               | .....0                                                                        | .....148                                                                          | .....0                                                                              | .....9,812                                                    | .....0                                               | .....0                                    | .....0                              | .....976                                                              | 10/06/2030                                     | 4.B FE                                                                                                           |
| ..23918V-BA-1        | .....                                                                                            | .....        | 09/30/2024       | Redemption 100.0000<br>.....                      | .....                           | .....12,500        | .....12,500    | .....12,289    | .....12,288                                          | .....0                                             | .....212                                               | .....0                                                                        | .....212                                                                          | .....0                                                                              | .....12,500                                                   | .....0                                               | .....0                                    | .....0                              | .....688                                                              | 04/28/2028                                     | 2.C FE                                                                                                           |
| ..23918V-BA-1        | DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L<br>04/28/28 .....                                     | .....        | 07/01/2024       | .....                                             | .....                           | .....6,250         | .....6,250     | .....6,144     | .....6,144                                           | .....0                                             | .....106                                               | .....0                                                                        | .....106                                                                          | .....0                                                                              | .....6,250                                                    | .....0                                               | .....0                                    | .....0                              | .....227                                                              | 04/28/2028                                     | 3.A FE                                                                                                           |
| ..23918V-BB-9        | DAVITA HEALTHCARE PARTNERS INC TL B1 1L<br>05/06/31 .....                                        | .....        | 08/15/2024       | WELLS FARGO BK<br>Redemption 100.0000<br>.....    | .....                           | .....2,000,000     | .....2,000,000 | .....1,990,000 | .....0                                               | .....0                                             | .....(60)                                              | .....0                                                                        | .....(60)                                                                         | .....0                                                                              | .....1,989,940                                                | .....0                                               | .....10,060                               | .....10,060                         | .....35,870                                                           | 05/06/2031                                     | 3.A FE                                                                                                           |
| ..24521T-AJ-5        | DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29<br>.....                                          | .....        | 07/31/2024       | .....                                             | .....                           | .....4,115         | .....4,115     | .....4,008     | .....4,021                                           | .....0                                             | .....94                                                | .....0                                                                        | .....94                                                                           | .....0                                                                              | .....4,115                                                    | .....0                                               | .....0                                    | .....0                              | .....245                                                              | 05/16/2029                                     | 5.B FE                                                                                                           |
| ..24521T-AJ-5        | DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29<br>.....                                          | .....        | 08/14/2024       | Taxable Exchange<br>Redemption 100.0000<br>.....  | .....                           | .....1,210,151     | .....1,617,136 | .....1,575,152 | .....1,580,389                                       | .....0                                             | .....3,326                                             | .....0                                                                        | .....3,326                                                                        | .....0                                                                              | .....1,583,715                                                | .....0                                               | .....(373,563)                            | .....(373,563)                      | .....99,840                                                           | 05/16/2029                                     | 5.B FE                                                                                                           |
| ..24780D-AF-4        | DELTA TOPCO INC TL B 1L 12/03/29<br>.....                                                        | .....        | 07/31/2024       | .....                                             | .....                           | .....833           | .....833       | .....831       | .....0                                               | .....0                                             | .....2                                                 | .....0                                                                        | .....2                                                                            | .....0                                                                              | .....833                                                      | .....0                                               | .....0                                    | .....0                              | .....16                                                               | 12/03/2029                                     | 4.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                        | 3            | 4                | 5                               | 6                               | 7                  | 8              | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|----------------------------------------------------------|--------------|------------------|---------------------------------|---------------------------------|--------------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                          |              |                  |                                 |                                 |                    |                |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser            | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value      | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..24982L-AB-1                | DERMATOLOGY INTERMEDIATE TL 1L<br>04/02/29 .....         | .....        | 07/01/2024       | Redemption 100.0000             |                                 | .....2,501         | .....2,501     | .....2,462     | .....2,468                                           | ......0                                            | ......33                                               | ......0                                                                       | ......33                                                                          | ......0                                                                             | .....2,501                                                    | ......0                                              | ......0                                   | ......0                             | ......161                                                             | 04/02/2029                                     | 4.B FE                                                                                                           |
| ..24982L-AB-1                | DERMATOLOGY INTERMEDIATE TL 1L<br>04/02/29 .....         | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....2,106         | .....2,106     | .....2,074     | .....2,079                                           | ......0                                            | ......27                                               | ......0                                                                       | ......27                                                                          | ......0                                                                             | .....2,106                                                    | ......0                                              | ......0                                   | ......0                             | ......188                                                             | 04/02/2029                                     | 4.C FE                                                                                                           |
| ..25460H-AB-8                | DIRECTV FINANCING LLC TL 1L<br>08/02/27 .....            | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....109,062       | .....109,062   | .....108,446   | .....108,611                                         | ......0                                            | ......451                                              | ......0                                                                       | ......451                                                                         | ......0                                                                             | .....109,062                                                  | ......0                                              | ......0                                   | ......0                             | .....8,771                                                            | 08/02/2027                                     | 3.B FE                                                                                                           |
| ..26483N-AV-2                | DUN & BRADSTREET CORP TL B 1L<br>01/18/29 .....          | .....        | 09/27/2024       | Redemption 100.0000             |                                 | .....5,000         | .....5,000     | .....5,000     | ......0                                              | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....5,000                                                    | ......0                                              | ......0                                   | ......0                             | ......225                                                             | 01/18/2029                                     | 4.A FE                                                                                                           |
| ..26872N-AC-3                | EMERALD DEBT MERGER TL B 1L<br>05/31/30 .....            | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....5,924         | .....5,924     | .....5,868     | .....2,409                                           | ......0                                            | ......56                                               | ......0                                                                       | ......56                                                                          | ......0                                                                             | .....5,924                                                    | ......0                                              | ......0                                   | ......0                             | ......198                                                             | 05/31/2030                                     | 3.C FE                                                                                                           |
| ..29452@-AA-8                | Equine Network Term Loan 05/22/28 .....                  | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....27,829        | .....27,829    | .....27,829    | .....23,305                                          | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....27,829                                                   | ......0                                              | ......0                                   | ......0                             | .....2,142                                                            | 05/22/2028                                     | 4.C                                                                                                              |
| ..29452@-AB-6                | Equine Network Revolver Loan<br>05/22/28 .....           | .....        | 08/02/2024       | Redemption 100.0000             |                                 | .....512,500       | .....512,500   | .....512,500   | .....512,500                                         | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....512,500                                                  | ......0                                              | ......0                                   | ......0                             | ......37,111                                                          | 05/22/2028                                     | 4.C                                                                                                              |
| ..29452@-AC-4                | Equine Network Deferred Draw Term Loan<br>05/22/28 ..... | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....1,538         | .....1,538     | .....1,538     | .....1,538                                           | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....1,538                                                    | ......0                                              | ......0                                   | ......0                             | ......141                                                             | 05/22/2028                                     | 4.C                                                                                                              |
| ..30034U-AC-4                | EVERI PAYMENTS INC TL 1L 08/03/28 .....                  | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....940           | .....940       | .....938       | .....938                                             | ......0                                            | ......2                                                | ......0                                                                       | ......2                                                                           | ......0                                                                             | .....940                                                      | ......0                                              | ......0                                   | ......0                             | ......57                                                              | 08/03/2028                                     | 3.A FE                                                                                                           |
| ..31575A-AB-3                | GIP II BLUE HOLDING INC TL B 1L<br>09/29/28 .....        | .....        | 07/11/2024       | CITIBANK<br>Redemption 100.0000 |                                 | .....69,245        | .....68,660    | .....68,652    | .....68,637                                          | ......0                                            | ......6                                                | ......0                                                                       | ......6                                                                           | ......0                                                                             | .....68,643                                                   | ......0                                              | ......602                                 | ......602                           | .....4,106                                                            | 09/29/2028                                     | 3.C FE                                                                                                           |
| ..31575A-AB-3                | GIP II BLUE HOLDING INC TL B 1L<br>09/29/28 .....        | .....        | 07/01/2024       | Redemption 100.0000             |                                 | .....178           | .....178       | .....178       | .....178                                             | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....178                                                      | ......0                                              | ......0                                   | ......0                             | ......10                                                              | 09/29/2028                                     | 3.C FE                                                                                                           |
| ..31773H-AD-4                | GIP PILOT ACQUISITION PA TL B 1L<br>10/04/30 .....       | .....        | 08/27/2024       | Redemption 100.0000             |                                 | .....4,292         | .....4,292     | .....4,272     | ......0                                              | ......0                                            | ......20                                               | ......0                                                                       | ......20                                                                          | ......0                                                                             | .....4,292                                                    | ......0                                              | ......0                                   | ......0                             | ......78                                                              | 10/04/2030                                     | 3.C FE                                                                                                           |
| ..34965P-AD-8                | FORTREA INC TL B 1L 07/01/30 .....                       | .....        | 07/01/2024       | Redemption 100.0000             |                                 | .....94,537        | .....94,537    | .....94,124    | .....94,125                                          | ......0                                            | ......412                                              | ......0                                                                       | ......412                                                                         | ......0                                                                             | .....94,537                                                   | ......0                                              | ......0                                   | ......0                             | .....5,133                                                            | 07/01/2030                                     | 3.C FE                                                                                                           |
| ..34965P-AD-8                | FORTREA INC TL B 1L 07/01/30 .....                       | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....2,694         | .....2,694     | .....2,683     | .....2,683                                           | ......0                                            | ......12                                               | ......0                                                                       | ......12                                                                          | ......0                                                                             | .....2,694                                                    | ......0                                              | ......0                                   | ......0                             | ......166                                                             | 07/01/2030                                     | 4.A FE                                                                                                           |
| ..35906E-AQ-3                | FRONTIER COMMUNICATIONS TL B 1L<br>05/01/28 .....        | .....        | 07/01/2024       | Redemption 100.0000             |                                 | .....1,212,500     | .....1,212,500 | .....1,212,500 | .....1,212,500                                       | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....1,212,500                                                | ......0                                              | ......0                                   | ......0                             | ......57,301                                                          | 05/01/2028                                     | 4.B FE                                                                                                           |
| ..38469E-AD-5                | GRAHAM PACKAGING/GPC CAP TL 1L<br>08/04/27 .....         | .....        | 07/31/2024       | Tax Free Exchange               |                                 | .....942,441       | .....942,441   | .....942,441   | .....942,441                                         | ......0                                            | ......0                                                | ......0                                                                       | ......0                                                                           | ......0                                                                             | .....942,441                                                  | ......0                                              | ......0                                   | ......0                             | ......47,551                                                          | 08/04/2027                                     | 4.B FE                                                                                                           |
| ..389376-AZ-7                | GRAY TELEVISION INC TL D 1L<br>12/01/28 .....            | .....        | 07/01/2024       | Redemption 100.0000             |                                 | .....(4,962)       | .....(4,962)   | .....(4,944)   | .....(4,948)                                         | ......0                                            | .....(14)                                              | ......0                                                                       | .....(14)                                                                         | ......0                                                                             | .....(4,962)                                                  | ......0                                              | ......0                                   | ......0                             | .....(29)                                                             | 12/01/2028                                     | 3.B FE                                                                                                           |
| ..389376-AZ-7                | GRAY TELEVISION INC TL D 1L<br>12/01/28 .....            | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....5,000         | .....5,000     | .....4,982     | .....4,986                                           | ......0                                            | ......14                                               | ......0                                                                       | ......14                                                                          | ......0                                                                             | .....5,000                                                    | ......0                                              | ......0                                   | ......0                             | ......356                                                             | 12/01/2028                                     | 3.C FE                                                                                                           |
| ..39843G-AJ-2                | GRIFFON CORP TL B 1L 01/24/29 .....                      | .....        | 07/01/2024       | Tax Free Exchange               |                                 | .....229,159       | .....229,500   | .....228,926   | .....226,310                                         | ......0                                            | .....2,848                                             | ......0                                                                       | .....2,848                                                                        | ......0                                                                             | .....229,159                                                  | ......0                                              | ......0                                   | ......0                             | .....8,935                                                            | 01/24/2029                                     | 3.B FE                                                                                                           |
| ..39843G-AK-9                | GRIFFON CORP TL B1 1L 01/24/29 .....                     | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....1,571         | .....1,571     | .....1,569     | ......0                                              | ......0                                            | ......2                                                | ......0                                                                       | ......2                                                                           | ......0                                                                             | .....1,571                                                    | ......0                                              | ......0                                   | ......0                             | ......30                                                              | 01/24/2029                                     | 3.B FE                                                                                                           |
| ..39843P-AG-8                | GRIFOLS WORLDWIDE OPERAT TL B 1L<br>11/15/27 .....       | .....        | 07/01/2024       | Redemption 100.0000             |                                 | .....2,604         | .....2,604     | .....2,531     | ......0                                              | ......0                                            | ......73                                               | ......0                                                                       | ......73                                                                          | ......0                                                                             | .....2,604                                                    | ......0                                              | ......0                                   | ......0                             | ......52                                                              | 11/15/2027                                     | 3.C FE                                                                                                           |
| ..39843P-AG-8                | GRIFOLS WORLDWIDE OPERAT TL B 1L<br>11/15/27 .....       | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....314,785       | .....314,785   | .....305,973   | ......0                                              | ......0                                            | .....8,813                                             | ......0                                                                       | .....8,813                                                                        | ......0                                                                             | .....314,785                                                  | ......0                                              | ......0                                   | ......0                             | .....5,652                                                            | 11/15/2027                                     | 4.B FE                                                                                                           |
| ..40416V-AG-0                | CORE & MAIN LP TL D 1L 07/27/28 .....                    | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....9,725         | .....9,725     | .....9,701     | ......0                                              | ......0                                            | ......24                                               | ......0                                                                       | ......24                                                                          | ......0                                                                             | .....9,725                                                    | ......0                                              | ......0                                   | ......0                             | ......258                                                             | 07/27/2028                                     | 3.C FE                                                                                                           |
| ..410346-AX-8                | HANESBRANDS INC TL B 1L 03/08/30 .....                   | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....5,000         | .....5,000     | .....4,960     | .....4,961                                           | ......0                                            | ......39                                               | ......0                                                                       | ......39                                                                          | ......0                                                                             | .....5,000                                                    | ......0                                              | ......0                                   | ......0                             | ......289                                                             | 03/08/2030                                     | 3.B FE                                                                                                           |
| ..44931Y-AD-9                | ICU MEDICAL INC TL B 1L 01/08/29 .....                   | .....        | 09/30/2024       | Redemption 100.0000             |                                 | .....5,063         | .....5,063     | .....5,050     | .....5,037                                           | ......0                                            | ......26                                               | ......0                                                                       | ......26                                                                          | ......0                                                                             | .....5,063                                                    | ......0                                              | ......0                                   | ......0                             | ......515                                                             | 01/08/2029                                     | 3.C FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                       | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-----------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                         |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..44932E-AD-2        | HYSTER-YALE GROUP INC TL 1L 05/26/28    |              | 09/30/2024       | Redemption 100.0000  |                                 | 8,822              | 8,822     | 8,801          | 8,806                                                | 0                                                  | 16                                                     | 0                                                                             | 16                                                                                | 0                                                                                   | 8,822                                                         | 0                                                    | 0                                         | 0                                   | 605                                                                   | 05/26/2028                                     | 3.C FE                                                                                                           |
| ..44932E-AD-2        | HYSTER-YALE GROUP INC TL 1L 05/26/28    |              | 07/01/2024       | Redemption 100.0000  |                                 | 8,822              | 8,822     | 8,801          | 8,806                                                | 0                                                  | 16                                                     | 0                                                                             | 16                                                                                | 0                                                                                   | 8,822                                                         | 0                                                    | 0                                         | 0                                   | 399                                                                   | 05/26/2028                                     | 4.A FE                                                                                                           |
| ..44969C-BN-9        | IQVIA Holdings Inc. TL B 1L 01/02/31    |              | 09/30/2024       | Redemption 100.0000  |                                 | 2,000              | 2,000     | 2,000          | 2,000                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,000                                                         | 0                                                    | 0                                         | 0                                   | 93                                                                    | 01/02/2031                                     | 2.C FE                                                                                                           |
| ..45173J-AR-5        | COHERENT CORP TL B 1L 07/02/29          |              | 08/16/2024       | JPM FUNDS RECAP      |                                 | 1,740,711          | 1,734,208 | 1,734,208      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,734,208                                                     | 0                                                    | 6,503                                     | 6,503                               | 51,688                                                                | 07/02/2029                                     | 3.A FE                                                                                                           |
| ..45173J-AR-5        | COHERENT CORP TL B 1L 07/02/29          |              | 07/01/2024       | Redemption 100.0000  |                                 | 4,428              | 4,428     | 4,428          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,428                                                         | 0                                                    | 0                                         | 0                                   | 81                                                                    | 07/02/2029                                     | 3.B FE                                                                                                           |
| ..45248B-A*-3        | IBML Term Loan 06/30/28                 |              | 09/30/2024       | Redemption 100.0000  |                                 | 28,500             | 28,500    | 28,500         | 28,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 28,500                                                        | 0                                                    | 0                                         | 0                                   | 2,688                                                                 | 06/30/2028                                     | 5.A                                                                                                              |
| ..45258F-AC-4        | INGRAM MICRO INC TL B 1L 07/02/28       |              | 09/20/2024       | Redemption 100.0000  |                                 | 201,881            | 201,881   | 199,677        | 199,077                                              | 0                                                  | 2,804                                                  | 0                                                                             | 2,804                                                                             | 0                                                                                   | 201,881                                                       | 0                                                    | 0                                         | 0                                   | 12,668                                                                | 07/02/2028                                     | 3.C FE                                                                                                           |
| ..45258F-AC-4        | INGRAM MICRO INC TL B 1L 07/02/28       |              | 09/20/2024       | Tax Free Exchange    |                                 | 764,034            | 771,209   | 762,791        | 760,499                                              | 0                                                  | 3,536                                                  | 0                                                                             | 3,536                                                                             | 0                                                                                   | 764,034                                                       | 0                                                    | 0                                         | 0                                   | 64,430                                                                | 07/02/2028                                     | 3.C FE                                                                                                           |
| ..45674P-AN-4        | INDY US HOLDCO LLC TL B 1L 03/06/28     |              | 07/01/2024       | JPM FUNDS RECAP      |                                 | 1,496,250          | 1,500,000 | 1,496,250      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,496,250                                                     | 0                                                    | 0                                         | 0                                   | 0                                                                     | 03/06/2028                                     | 4.B FE                                                                                                           |
| ..45783U-AB-7        | INSTRUCTURE HOLDINGS INC TL 1L 10/30/28 |              | 09/30/2024       | Redemption 100.0000  |                                 | 2,859              | 2,859     | 2,841          | 1,414                                                | 0                                                  | 18                                                     | 0                                                                             | 18                                                                                | 0                                                                                   | 2,859                                                         | 0                                                    | 0                                         | 0                                   | 134                                                                   | 10/30/2028                                     | 4.A FE                                                                                                           |
| ..46284N-AQ-2        | IRON MOUNTAIN INC TL B 1L 01/02/26      |              | 09/30/2024       | Redemption 100.0000  |                                 | 5,000              | 5,000     | 4,924          | 4,974                                                | 0                                                  | 26                                                     | 0                                                                             | 26                                                                                | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 182                                                                   | 01/02/2026                                     | 3.C FE                                                                                                           |
| ..46284N-AQ-2        | IRON MOUNTAIN INC TL B 1L 01/02/26      |              | 07/02/2024       | Tax Free Exchange    |                                 | 1,867,743          | 1,875,000 | 1,846,313      | 1,865,141                                            | 0                                                  | 2,602                                                  | 0                                                                             | 2,602                                                                             | 0                                                                                   | 1,867,743                                                     | 0                                                    | 0                                         | 0                                   | 69,719                                                                | 01/02/2026                                     | 3.C FE                                                                                                           |
| ..46284N-AV-1        | IRON MOUNTAIN INC TL B 1L 01/31/31      |              | 09/30/2024       | Redemption 100.0000  |                                 | 3,113              | 3,113     | 3,101          | 0                                                    | 0                                                  | 12                                                     | 0                                                                             | 12                                                                                | 0                                                                                   | 3,113                                                         | 0                                                    | 0                                         | 0                                   | 72                                                                    | 01/31/2031                                     | 3.C FE                                                                                                           |
| ..46322E-AB-9        | SOUND INPATIENT PHYSICIA TL 1L 06/27/25 |              | 07/01/2024       | Various              |                                 | 1,197,501          | 2,120,043 | 648,500        | 647,972                                              | 0                                                  | 227,691                                                | 0                                                                             | 227,691                                                                           | 0                                                                                   | 875,664                                                       | 0                                                    | 321,837                                   | 321,837                             | 120,707                                                               | 06/27/2025                                     | 5.C FE                                                                                                           |
| ..46583D-AG-4        | IVANTI SOFTWARE INC TL B 1L 12/10/27    |              | 09/30/2024       | Redemption 100.0000  |                                 | 3,672              | 3,672     | 3,672          | 3,672                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,672                                                         | 0                                                    | 0                                         | 0                                   | 320                                                                   | 12/10/2027                                     | 4.B FE                                                                                                           |
| ..46589U-AE-5        | ZEST DENTAL TL 1L 02/08/28              |              | 09/30/2024       | Redemption 100.0000  |                                 | 3,756              | 3,756     | 3,614          | 3,631                                                | 0                                                  | 125                                                    | 0                                                                             | 125                                                                               | 0                                                                                   | 3,756                                                         | 0                                                    | 0                                         | 0                                   | 310                                                                   | 02/08/2028                                     | 4.C FE                                                                                                           |
| ..47077D-AH-3        | JANE STREET GROUP LLC TL B 1L 01/26/28  |              | 09/30/2024       | Redemption 100.0000  |                                 | 3,750              | 3,750     | 3,748          | 0                                                    | 0                                                  | 2                                                      | 0                                                                             | 2                                                                                 | 0                                                                                   | 3,750                                                         | 0                                                    | 0                                         | 0                                   | 211                                                                   | 01/26/2028                                     | 3.A FE                                                                                                           |
| ..47077D-AH-3        | JANE STREET GROUP LLC TL B 1L 01/26/28  |              | 07/01/2024       | Redemption 100.0000  |                                 | 3,750              | 3,750     | 3,748          | 0                                                    | 0                                                  | 2                                                      | 0                                                                             | 2                                                                                 | 0                                                                                   | 3,750                                                         | 0                                                    | 0                                         | 0                                   | 133                                                                   | 01/26/2028                                     | 3.B FE                                                                                                           |
| ..47579S-AV-2        | JELD-WEN INC TL B 1L 07/28/28           |              | 09/30/2024       | Redemption 100.0000  |                                 | 457,725            | 457,725   | 456,850        | 0                                                    | 0                                                  | 875                                                    | 0                                                                             | 875                                                                               | 0                                                                                   | 457,725                                                       | 0                                                    | 0                                         | 0                                   | 19,298                                                                | 07/28/2028                                     | 3.B FE                                                                                                           |
| ..48254E-AB-7        | KKR APPLE BIDCO LLC TL 1L 09/22/28      |              | 09/30/2024       | Redemption 100.0000  |                                 | 2,300              | 2,300     | 2,292          | 2,294                                                | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 2,300                                                         | 0                                                    | 0                                         | 0                                   | 120                                                                   | 09/22/2028                                     | 4.B FE                                                                                                           |
| ..50060J-AG-5        | KOPPERS INC TL B 1L 10/04/30            |              | 09/30/2024       | Redemption 100.0000  |                                 | 5,000              | 5,000     | 5,000          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 138                                                                   | 10/04/2030                                     | 3.C FE                                                                                                           |
| ..53987#-AA-0        | LockMasters Security Term Loan 09/01/27 |              | 09/30/2024       | Redemption 100.0000  |                                 | 1,087,717          | 1,087,717 | 1,087,717      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,087,717                                                     | 0                                                    | 0                                         | 0                                   | 80,903                                                                | 09/01/2027                                     | 5.B GI                                                                                                           |
| ..55314N-AW-4        | MKS INSTRUMENTS INC TL B 1L 08/17/29    |              | 07/01/2024       | Redemption 100.0000  |                                 | 2,934              | 2,934     | 2,892          | 2,892                                                | 0                                                  | 41                                                     | 0                                                                             | 41                                                                                | 0                                                                                   | 2,934                                                         | 0                                                    | 0                                         | 0                                   | 132                                                                   | 08/17/2029                                     | 3.A FE                                                                                                           |
| ..55314N-AW-4        | MKS INSTRUMENTS INC TL B 1L 08/17/29    |              | 07/23/2024       | Tax Free Exchange    |                                 | 768,861            | 778,749   | 767,617        | 767,835                                              | 0                                                  | 1,026                                                  | 0                                                                             | 1,026                                                                             | 0                                                                                   | 768,861                                                       | 0                                                    | 0                                         | 0                                   | 39,296                                                                | 08/17/2029                                     | 3.A FE                                                                                                           |
| ..55314N-AX-2        | MKS INSTRUMENTS INC TL B 1L 08/17/29    |              | 09/30/2024       | Redemption 100.0000  |                                 | 3,010              | 3,010     | 2,972          | 0                                                    | 0                                                  | 38                                                     | 0                                                                             | 38                                                                                | 0                                                                                   | 3,010                                                         | 0                                                    | 0                                         | 0                                   | 43                                                                    | 08/17/2029                                     | 3.A FE                                                                                                           |
| ..55759V-AB-4        | MADISON IAQ LLC TL B 1L 06/21/28        |              | 09/30/2024       | Redemption 100.0000  |                                 | 2,558              | 2,558     | 2,518          | 2,519                                                | 0                                                  | 39                                                     | 0                                                                             | 39                                                                                | 0                                                                                   | 2,558                                                         | 0                                                    | 0                                         | 0                                   | 169                                                                   | 06/21/2028                                     | 4.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

| 1                       | 2                                               | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|-------------------------|-------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                         |                                                 |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Identification | Description                                     | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..55759V-AB-4           | MADISON IAQ LLC TL B 1L 06/21/28 ..             | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 2,558              | 2,558     | 2,518          | 2,519                                                | .....0                                             | .....39                                                | .....0                                                                        | .....39                                                                           | .....0                                                                              | 2,558                                                         | .....0                                               | .....0                                    | .....0                              | .....116                                                              | 06/21/2028 ..                                  | 4.C FE ....                                                                                                      |
| ..57723C-AR-0           | MATTRESS FIRM TL 1L 09/25/28 .....              | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 2,647              | 2,647     | 2,607          | .....0                                               | .....0                                             | .....40                                                | .....0                                                                        | .....40                                                                           | .....0                                                                              | 2,647                                                         | .....0                                               | .....0                                    | .....0                              | .....191                                                              | 09/25/2028 ..                                  | 4.A FE ....                                                                                                      |
| ..57776D-AE-3           | AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29 ..... | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 736,875            | 736,875   | 733,191        | 734,112                                              | .....0                                             | .....2,763                                             | .....0                                                                        | .....2,763                                                                        | .....0                                                                              | 736,875                                                       | .....0                                               | .....0                                    | .....0                              | .....53,790                                                           | 02/15/2029 ..                                  | 4.B FE ....                                                                                                      |
| ..58462Q-AH-4           | MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28 .....   | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 3,621              | 3,621     | 3,542          | 3,554                                                | .....0                                             | .....67                                                | .....0                                                                        | .....67                                                                           | .....0                                                                              | 3,621                                                         | .....0                                               | .....0                                    | .....0                              | .....188                                                              | 11/01/2028 ..                                  | 4.B FE ....                                                                                                      |
| ..58462Q-AH-4           | MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28 .....   | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 3,621              | 3,621     | 3,542          | 3,554                                                | .....0                                             | .....67                                                | .....0                                                                        | .....67                                                                           | .....0                                                                              | 3,621                                                         | .....0                                               | .....0                                    | .....0                              | .....242                                                              | 11/01/2028 ..                                  | 4.C FE ....                                                                                                      |
| ..58503U-AE-3           | MEDLINE BORROWER LP TL B 1L 10/23/28 .....      | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 4,948              | 4,948     | 4,916          | .....0                                               | .....0                                             | .....32                                                | .....0                                                                        | .....32                                                                           | .....0                                                                              | 4,948                                                         | .....0                                               | .....0                                    | .....0                              | .....207                                                              | 10/23/2028 ..                                  | 3.C FE ....                                                                                                      |
| ..58503U-AE-3           | MEDLINE BORROWER LP TL B 1L 10/23/28 .....      | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 4,948              | 4,948     | 4,916          | .....0                                               | .....0                                             | .....32                                                | .....0                                                                        | .....32                                                                           | .....0                                                                              | 4,948                                                         | .....0                                               | .....0                                    | .....0                              | .....103                                                              | 10/23/2028 ..                                  | 4.A FE ....                                                                                                      |
| ..59408U-AB-3           | MICHAELS COS INC/THE TL 1L 04/15/28 .....       | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 2,525              | 2,525     | 2,025          | 2,093                                                | .....0                                             | .....432                                               | .....0                                                                        | .....432                                                                          | .....0                                                                              | 2,525                                                         | .....0                                               | .....0                                    | .....0                              | .....191                                                              | 04/15/2028 ..                                  | 4.C FE ....                                                                                                      |
| ..59408U-AB-3           | MICHAELS COS INC/THE TL 1L 04/15/28 .....       | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 2,525              | 2,525     | 2,025          | 2,093                                                | .....0                                             | .....432                                               | .....0                                                                        | .....432                                                                          | .....0                                                                              | 2,525                                                         | .....0                                               | .....0                                    | .....0                              | .....126                                                              | 04/15/2028 ..                                  | 5.A FE ....                                                                                                      |
| ..59909T-AC-8           | MILANO ACQUISITION CORP TL 1L 10/01/27 .....    | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 2,500              | 2,500     | 2,475          | 2,484                                                | .....0                                             | .....16                                                | .....0                                                                        | .....16                                                                           | .....0                                                                              | 2,500                                                         | .....0                                               | .....0                                    | .....0                              | .....119                                                              | 10/01/2027 ..                                  | 4.B FE ....                                                                                                      |
| ..59909T-AC-8           | MILANO ACQUISITION CORP TL 1L 10/01/27 .....    | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 2,500              | 2,500     | 2,475          | 2,484                                                | .....0                                             | .....16                                                | .....0                                                                        | .....16                                                                           | .....0                                                                              | 2,500                                                         | .....0                                               | .....0                                    | .....0                              | .....181                                                              | 10/01/2027 ..                                  | 4.C FE ....                                                                                                      |
| ..605024-AS-7           | MISSION BROADCASTING TL B 1L 06/02/28 .....     | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 3,390              | 3,390     | 3,377          | 3,378                                                | .....0                                             | .....12                                                | .....0                                                                        | .....12                                                                           | .....0                                                                              | 3,390                                                         | .....0                                               | .....0                                    | .....0                              | .....138                                                              | 06/02/2028 ..                                  | 3.B FE ....                                                                                                      |
| ..60976E-AH-6           | Monogram Food Solutions TL B 1L 08/28/28 .....  | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 5,044              | 5,044     | 4,852          | 4,877                                                | .....0                                             | .....167                                               | .....0                                                                        | .....167                                                                          | .....0                                                                              | 5,044                                                         | .....0                                               | .....0                                    | .....0                              | .....365                                                              | 08/28/2028 ..                                  | 4.C FE ....                                                                                                      |
| ..63939W-AK-9           | Waystar TL 1L 10/31/29 .....                    | .....        | 07/01/2024 ..    | Tax Free Exchange    | .....                           | 1,025,859          | 1,026,852 | 1,025,569      | .....0                                               | .....0                                             | .....291                                               | .....0                                                                        | .....291                                                                          | .....0                                                                              | 1,025,859                                                     | .....0                                               | .....0                                    | .....0                              | .....35,641                                                           | 10/31/2029 ..                                  | 4.C FE ....                                                                                                      |
| ..63939W-AL-7           | Waystar TL B 1L 12/31/29 .....                  | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 98,738             | 98,738    | 98,642         | .....0                                               | .....0                                             | .....95                                                | .....0                                                                        | .....95                                                                           | .....0                                                                              | 98,738                                                        | .....0                                               | .....0                                    | .....0                              | .....479                                                              | 12/31/2029 ..                                  | 4.A FE ....                                                                                                      |
| ..64072U-AK-8           | CSC HOLDINGS INC TL B5 1L 04/15/27 .....        | .....        | 07/15/2024 ..    | Redemption 100.0000  | .....                           | 1,247              | 1,247     | 1,247          | 1,247                                                | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 1,247                                                         | .....0                                               | .....0                                    | .....0                              | .....76                                                               | 04/15/2027 ..                                  | 5.A FE ....                                                                                                      |
| ..64072U-AM-4           | CSC HOLDINGS INC TL B6 1L 02/01/28 .....        | .....        | 07/15/2024 ..    | Redemption 100.0000  | .....                           | 2,363              | 2,363     | 2,358          | 2,358                                                | .....0                                             | .....5                                                 | .....0                                                                        | .....5                                                                            | .....0                                                                              | 2,363                                                         | .....0                                               | .....0                                    | .....0                              | .....137                                                              | 02/01/2028 ..                                  | 5.A FE ....                                                                                                      |
| ..66877A-AF-5           | Gen Digital TL B 1L 09/12/29 .....              | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 4,223              | 4,223     | 4,171          | .....0                                               | .....0                                             | .....53                                                | .....0                                                                        | .....53                                                                           | .....0                                                                              | 4,223                                                         | .....0                                               | .....0                                    | .....0                              | .....51                                                               | 09/12/2029 ..                                  | 3.A FE ....                                                                                                      |
| ..67115H-AB-9           | OEG Borrower LLC TL B 1L 07/01/29 .....         | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 921,094            | 921,094   | 884,250        | 889,625                                              | .....0                                             | .....31,469                                            | .....0                                                                        | .....31,469                                                                       | .....0                                                                              | 921,094                                                       | .....0                                               | .....0                                    | .....0                              | .....51,742                                                           | 07/01/2029 ..                                  | 4.B FE ....                                                                                                      |
| ..67115H-AG-8           | OEG Borrower LLC TL B 1L 06/25/31 .....         | .....        | 07/01/2024 ..    | JPM FUNDS RECAP      | .....                           | 997,500            | 1,000,000 | 997,500        | .....0                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 997,500                                                       | .....0                                               | .....0                                    | .....0                              | .....0                                                                | 06/25/2031 ..                                  | 4.B FE ....                                                                                                      |
| ..68621X-AF-0           | ORGANON & CO TL B 1L 05/19/31 .....             | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 2,757              | 2,757     | 2,750          | .....0                                               | .....0                                             | .....7                                                 | .....0                                                                        | .....7                                                                            | .....0                                                                              | 2,757                                                         | .....0                                               | .....0                                    | .....0                              | .....77                                                               | 05/19/2031 ..                                  | 3.B FE ....                                                                                                      |
| ..68764J-AH-4           | ORYX MIDSTREAM SERVICES TL B 1L 10/05/28 .....  | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 7,860              | 7,860     | 7,811          | .....0                                               | .....0                                             | .....49                                                | .....0                                                                        | .....49                                                                           | .....0                                                                              | 7,860                                                         | .....0                                               | .....0                                    | .....0                              | .....350                                                              | 10/05/2028 ..                                  | 3.C FE ....                                                                                                      |
| ..69526M-AC-5           | PACTIV EVERGREEN GROUP TL B3 1L 09/25/28 .....  | .....        | 07/01/2024 ..    | Redemption 100.0000  | .....                           | 4,297              | 4,297     | 4,287          | .....0                                               | .....0                                             | .....10                                                | .....0                                                                        | .....10                                                                           | .....0                                                                              | 4,297                                                         | .....0                                               | .....0                                    | .....0                              | .....25                                                               | 09/25/2028 ..                                  | 4.A Z ....                                                                                                       |
| ..69526M-AC-5           | PACTIV EVERGREEN GROUP TL B3 1L 09/25/28 .....  | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 4,200              | 4,200     | 4,190          | .....0                                               | .....0                                             | .....10                                                | .....0                                                                        | .....10                                                                           | .....0                                                                              | 4,200                                                         | .....0                                               | .....0                                    | .....0                              | .....110                                                              | 09/25/2028 ..                                  | 4.A FE ....                                                                                                      |
| ..69889P-AE-5           | PAR PETROLEUM LLC TL B 1L 02/28/30 .....        | .....        | 09/30/2024 ..    | Redemption 100.0000  | .....                           | 5,000              | 5,000     | 4,946          | .....0                                               | .....0                                             | .....54                                                | .....0                                                                        | .....54                                                                           | .....0                                                                              | 5,000                                                         | .....0                                               | .....0                                    | .....0                              | .....167                                                              | 02/28/2030 ..                                  | 4.A FE ....                                                                                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

| 1                       | 2                                                       | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|-------------------------|---------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                         |                                                         |              |                  |                      |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Identification | Description                                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..70451N-AB-2           | PAYSAFE FIN PLC/PAYSAFE TL B1 1L<br>06/28/28 .....      | .....        | 07/01/2024       | Redemption 100.0000  | .....                           | 4,676              | 4,676     | 4,537          | 4,567                                                | 0                                                  | 109                                                    | 0                                                                             | 109                                                                               | 0                                                                                   | 4,676                                                         | 0                                                    | 0                                         | 0                                   | 194                                                                   | 06/28/2028                                     | 4.B FE                                                                                                           |
| ..70468B-AC-7           | PAR PETROLEUM LLC TL 1L 12/29/28 .....                  | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 2,500              | 2,500     | 2,483          | 2,487                                                | 0                                                  | 13                                                     | 0                                                                             | 13                                                                                | 0                                                                                   | 2,500                                                         | 0                                                    | 0                                         | 0                                   | 199                                                                   | 12/29/2028                                     | 4.C FE                                                                                                           |
| ..70477B-AE-2           | PEARL DEBT MERGR SUB 1 TL B 1L<br>05/28/28 .....        | .....        | 07/01/2024       | Redemption 100.0000  | .....                           | 3,750              | 3,750     | 3,750          | 3,750                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,750                                                         | 0                                                    | 0                                         | 0                                   | 248                                                                   | 05/28/2028                                     | 4.B FE                                                                                                           |
| ..70477B-AE-2           | PEARL DEBT MERGR SUB 1 TL B 1L<br>05/28/28 .....        | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 3,601              | 3,601     | 3,601          | 3,601                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,601                                                         | 0                                                    | 0                                         | 0                                   | 328                                                                   | 05/28/2028                                     | 4.C FE                                                                                                           |
| ..71360H-AB-3           | PERATON CORP TL B 1L 02/24/28 .....                     | .....        | 07/01/2024       | Redemption 100.0000  | .....                           | 2,748              | 2,748     | 2,731          | 2,736                                                | 0                                                  | 13                                                     | 0                                                                             | 13                                                                                | 0                                                                                   | 2,748                                                         | 0                                                    | 0                                         | 0                                   | 128                                                                   | 02/24/2028                                     | 4.A FE                                                                                                           |
| ..71360H-AB-3           | PERATON CORP TL B 1L 02/24/28 .....                     | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 2,748              | 2,748     | 2,731          | 2,736                                                | 0                                                  | 13                                                     | 0                                                                             | 13                                                                                | 0                                                                                   | 2,748                                                         | 0                                                    | 0                                         | 0                                   | 193                                                                   | 02/24/2028                                     | 4.B FE                                                                                                           |
| ..71677H-AL-9           | PETSMART INC TL B 1L 02/11/28 .....                     | .....        | 07/26/2024       | Redemption 100.0000  | .....                           | 5,141              | 5,141     | 5,071          | 0                                                    | 0                                                  | 71                                                     | 0                                                                             | 71                                                                                | 0                                                                                   | 5,141                                                         | 0                                                    | 0                                         | 0                                   | 105                                                                   | 02/11/2028                                     | 4.A FE                                                                                                           |
| ..71911K-AC-8           | PAREXEL TL 1L 11/15/28 .....                            | .....        | 07/25/2024       | Tax Free Exchange    | .....                           | 496,474            | 497,455   | 496,212        | 0                                                    | 0                                                  | 262                                                    | 0                                                                             | 262                                                                               | 0                                                                                   | 496,474                                                       | 0                                                    | 0                                         | 0                                   | 20,061                                                                | 11/15/2028                                     | 4.B FE                                                                                                           |
| ..71911K-AD-6           | PAREXEL TL B 1L 11/15/28 .....                          | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 21,083             | 21,083    | 21,055         | 0                                                    | 0                                                  | 28                                                     | 0                                                                             | 28                                                                                | 0                                                                                   | 21,083                                                        | 0                                                    | 0                                         | 0                                   | 45                                                                    | 11/15/2028                                     | 4.B FE                                                                                                           |
| ..72448F-AS-4           | PITNEY BOWES INC TL B 1L 03/12/28 .....                 | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 7,786              | 7,786     | 7,221          | 7,303                                                | 0                                                  | 483                                                    | 0                                                                             | 483                                                                               | 0                                                                                   | 7,786                                                         | 0                                                    | 0                                         | 0                                   | 468                                                                   | 03/12/2028                                     | 3.B FE                                                                                                           |
| ..72761J-AG-1           | PLASTIPAK PACKAGING INC TL B 1L<br>12/01/28 .....       | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 7                  | 7         | 7              | 7                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 7                                                             | 0                                                    | 0                                         | 0                                   | 152                                                                   | 12/01/2028                                     | 4.A FE                                                                                                           |
| ..74839X-AJ-8           | QUIKRETE HOLDINGS INC TL B 1L<br>04/14/31 .....         | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 5,000              | 5,000     | 4,987          | 0                                                    | 0                                                  | 13                                                     | 0                                                                             | 13                                                                                | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 119                                                                   | 04/14/2031                                     | 3.B FE                                                                                                           |
| ..75049E-AP-9           | RADNET MANAGEMENT INC TL B 1L<br>04/18/31 .....         | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 1,563              | 1,563     | 1,551          | 0                                                    | 0                                                  | 12                                                     | 0                                                                             | 12                                                                                | 0                                                                                   | 1,563                                                         | 0                                                    | 0                                         | 0                                   | 51                                                                    | 04/18/2031                                     | 4.A FE                                                                                                           |
| ..76090L-AH-7           | RESIDEO FUNDING INC TL B 1L 05/21/31 .....              | .....        | 07/01/2024       | BANK of AMERICA SEC  | .....                           | 0                  | 0         | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 489                                                                   | 05/21/2031                                     | 3.B Z                                                                                                            |
| ..76133M-AC-5           | RESTORATION HARDWARE HOLDING TL B2 1L<br>10/20/28 ..... | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 5,025              | 5,025     | 4,595          | 4,628                                                | 0                                                  | 397                                                    | 0                                                                             | 397                                                                               | 0                                                                                   | 5,025                                                         | 0                                                    | 0                                         | 0                                   | 277                                                                   | 10/20/2028                                     | 4.A FE                                                                                                           |
| ..77484U-AH-9           | RODAN & FIELDS LLC TL 2L 05/25/32 .....                 | .....        | 07/24/2024       | JEFFERIES & CO       | .....                           | 41,023             | 1,425,768 | 318,115        | 315,309                                              | 0                                                  | (2,745)                                                | 0                                                                             | (2,745)                                                                           | 0                                                                                   | 312,564                                                       | 0                                                    | (271,541)                                 | (271,541)                           | (51,424)                                                              | 05/25/2032                                     | 6. FE                                                                                                            |
| ..77669L-AG-8           | ROPER INDUSTRIES INC TL 1L 11/23/29 .....               | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 7,954              | 7,954     | 7,846          | 0                                                    | 0                                                  | 108                                                    | 0                                                                             | 108                                                                               | 0                                                                                   | 7,954                                                         | 0                                                    | 0                                         | 0                                   | 105                                                                   | 11/23/2029                                     | 4.B FE                                                                                                           |
| ..78453J-AD-8           | SMG US MIDCO 2 INC TL 1L 01/23/25 .....                 | .....        | 08/22/2024       | Redemption 100.0000  | .....                           | 1,070,574          | 1,070,574 | 1,070,574      | 1,070,574                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,070,574                                                     | 0                                                    | 0                                         | 0                                   | 71,197                                                                | 01/23/2025                                     | 4.B FE                                                                                                           |
| ..78466D-BJ-2           | SS&C TECHNOLOGIES INC TL B8 1L<br>05/09/31 .....        | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 37,332             | 37,332    | 37,332         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 37,332                                                        | 0                                                    | 0                                         | 0                                   | 669                                                                   | 05/09/2031                                     | 3.A FE                                                                                                           |
| ..78488C-AJ-9           | SEAWORLD PARKS & ENTERTA TL B2 1L<br>08/25/28 .....     | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 756                | 756       | 756            | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 756                                                           | 0                                                    | 0                                         | 0                                   | 24                                                                    | 08/25/2028                                     | 3.A FE                                                                                                           |
| ..78488C-AJ-9           | SEAWORLD PARKS & ENTERTA TL B2 1L<br>08/25/28 .....     | .....        | 07/01/2024       | Redemption 100.0000  | .....                           | 1,003              | 1,003     | 1,003          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,003                                                         | 0                                                    | 0                                         | 0                                   | 11                                                                    | 08/25/2028                                     | 3.B FE                                                                                                           |
| ..78489H-AB-4           | Springs Window Fashions TL B 1L<br>10/06/28 .....       | .....        | 09/30/2024       | JPMI FUNDS RECAP     | .....                           | 1,206,563          | 1,462,500 | 1,447,875      | 1,451,298                                            | 0                                                  | 1,694                                                  | 0                                                                             | 1,694                                                                             | 0                                                                                   | 1,452,992                                                     | 0                                                    | (246,429)                                 | (246,429)                           | 105,842                                                               | 10/06/2028                                     | 5.A FE                                                                                                           |
| ..78489H-AB-4           | Springs Window Fashions TL B 1L<br>10/06/28 .....       | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 3,750              | 3,750     | 3,713          | 3,721                                                | 0                                                  | 29                                                     | 0                                                                             | 29                                                                                | 0                                                                                   | 3,750                                                         | 0                                                    | 0                                         | 0                                   | 271                                                                   | 10/06/2028                                     | 5.A FE                                                                                                           |
| ..78516E-AD-4           | SABERT CORP TL B 1L 12/10/26 .....                      | .....        | 09/30/2024       | Redemption 100.0000  | .....                           | 3,006              | 3,006     | 2,993          | 0                                                    | 0                                                  | 13                                                     | 0                                                                             | 13                                                                                | 0                                                                                   | 3,006                                                         | 0                                                    | 0                                         | 0                                   | 32                                                                    | 12/10/2026                                     | 4.B FE                                                                                                           |
| ..80875A-AV-3           | LIGHT & WONDER INTL INC TL B 1L<br>04/16/29 .....       | .....        | 07/01/2024       | Redemption 100.0000  | .....                           | 1,704              | 1,704     | 1,693          | 0                                                    | 0                                                  | 11                                                     | 0                                                                             | 11                                                                                | 0                                                                                   | 1,704                                                         | 0                                                    | 0                                         | 0                                   | 63                                                                    | 04/16/2029                                     | 3.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                            | 2                                                                               | 3            | 4                | 5                                              | 6                               | 7                  | 8               | 9               | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------|---------------------------------------------------------------------------------|--------------|------------------|------------------------------------------------|---------------------------------|--------------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                              |                                                                                 |              |                  |                                                |                                 |                    |                 |                 |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification | Description                                                                     | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                           | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value       | Actual<br>Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..80875A-AV-3                | LIGHT & WONDER INTL INC TL B 1L<br>04/16/29 .....                               | .....        | 07/17/2024       | Tax Free Exchange<br>Redemption 100.0000 ..... | .....                           | 676,079            | .....679,916    | ..... 675,668   | ..... 0                                              | ..... 0                                            | ..... 410                                              | ..... 0                                                                       | ..... 410                                                                         | ..... 0                                                                             | ..... 676,079                                                 | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 27,909                                                          | 04/16/2029                                     | 3.A FE ....                                                                                                      |
| ..81527C-AP-2                | SEDGWICK CMS INC TL B 1L 02/24/28<br>SELECT MEDICAL CORP TL B 1L 03/06/27 ..... | .....        | 09/30/2024       | .....                                          | .....                           | 5,426              | ..... 5,426     | ..... 5,261     | ..... 4,099                                          | ..... 0                                            | ..... 142                                              | ..... 0                                                                       | ..... 142                                                                         | ..... 0                                                                             | ..... 5,426                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 279                                                             | 02/24/2028                                     | 4.B FE ....                                                                                                      |
| ..816194-AX-2                | .....                                                                           | .....        | 08/15/2024       | JPM FUNDS RECAP<br>Redemption 100.0000 .....   | .....                           | 250,357            | .....249,421    | .....249,389    | .....249,355                                         | ..... 0                                            | ..... 12                                               | ..... 0                                                                       | ..... 12                                                                          | ..... 0                                                                             | .....249,367                                                  | ..... 0                                              | ..... 990                                 | ..... 990                           | ..... 13,512                                                          | 03/06/2027                                     | 3.C FE ....                                                                                                      |
| ..816194-AX-2                | .....                                                                           | .....        | 07/31/2024       | .....                                          | .....                           | 1,096,984          | .....1,096,984  | .....1,096,839  | .....1,096,692                                       | ..... 0                                            | ..... 292                                              | ..... 0                                                                       | ..... 292                                                                         | ..... 0                                                                             | .....1,096,984                                                | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 54,599                                                          | 03/06/2027                                     | 3.C FE ....                                                                                                      |
| ..85350E-AB-2                | STANDARD INDUSTRIES INC TL B 1L<br>09/22/28 .....                               | .....        | 09/23/2024       | .....                                          | .....                           | 410,945            | .....410,945    | .....402,061    | .....403,707                                         | ..... 0                                            | ..... 7,238                                            | ..... 0                                                                       | ..... 7,238                                                                       | ..... 0                                                                             | .....410,945                                                  | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 19,799                                                          | 09/22/2028                                     | 2.C FE ....                                                                                                      |
| ..87114U-AB-9                | Sycamore Buyer LLC TL B 1L 07/23/29 .....                                       | .....        | 09/27/2024       | Redemption 100.0000 .....                      | .....                           | 39,015             | .....39,015     | .....38,149     | .....37,873                                          | ..... 0                                            | ..... 1,142                                            | ..... 0                                                                       | ..... 1,142                                                                       | ..... 0                                                                             | .....39,015                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 2,008                                                           | 07/23/2029                                     | 3.C FE ....                                                                                                      |
| ..87422L-AV-2                | TALen ENERGY SUPPLY LLC TL TLB-EXIT 1L<br>05/27/30 .....                        | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 4,012              | ..... 4,012     | ..... 3,961     | ..... 3,962                                          | ..... 0                                            | ..... 50                                               | ..... 0                                                                       | ..... 50                                                                          | ..... 0                                                                             | ..... 4,012                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 331                                                             | 05/27/2030                                     | 3.A FE ....                                                                                                      |
| ..87422L-AV-2                | TALen ENERGY SUPPLY LLC TL TLB-EXIT 1L<br>05/27/30 .....                        | .....        | 07/01/2024       | Redemption 100.0000 .....                      | .....                           | 4,012              | ..... 4,012     | ..... 3,961     | ..... 3,962                                          | ..... 0                                            | ..... 50                                               | ..... 0                                                                       | ..... 50                                                                          | ..... 0                                                                             | ..... 4,012                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 288                                                             | 05/27/2030                                     | 3.B FE ....                                                                                                      |
| ..87510E-AC-3                | TAMKO BUILDING PRODUCTS INC TL B 1L<br>09/20/30 .....                           | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 6,016              | ..... 6,016     | ..... 6,012     | ..... 6,011                                          | ..... 0                                            | ..... 5                                                | ..... 0                                                                       | ..... 5                                                                           | ..... 0                                                                             | ..... 6,016                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 346                                                             | 09/20/2030                                     | 4.B FE ....                                                                                                      |
| ..88145L-AE-4                | TERRIER MEDIA BUYER INC TL B 1L<br>12/17/26 .....                               | .....        | 07/01/2024       | Redemption 100.0000 .....                      | .....                           | 2,558              | ..... 2,558     | ..... 2,184     | ..... 2,234                                          | ..... 0                                            | ..... 323                                              | ..... 0                                                                       | ..... 323                                                                         | ..... 0                                                                             | ..... 2,558                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 115                                                             | 12/17/2026                                     | 4.C FE ....                                                                                                      |
| ..88145L-AE-4                | TERRIER MEDIA BUYER INC TL B 1L<br>12/17/26 .....                               | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 2,558              | ..... 2,558     | ..... 2,184     | ..... 2,234                                          | ..... 0                                            | ..... 323                                              | ..... 0                                                                       | ..... 323                                                                         | ..... 0                                                                             | ..... 2,558                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 175                                                             | 12/17/2026                                     | 5.A FE ....                                                                                                      |
| ..88233F-AK-6                | VISTRA OPERATIONS CO LLC TL B3 1L<br>12/20/30 .....                             | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 2,500              | ..... 2,500     | ..... 2,475     | ..... 0                                              | ..... 0                                            | ..... 25                                               | ..... 0                                                                       | ..... 25                                                                          | ..... 0                                                                             | ..... 2,500                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 111                                                             | 12/20/2030                                     | 2.C FE ....                                                                                                      |
| ..88516D-AF-0                | THOR INDUSTRIES TL B 1L 11/15/30 .....                                          | .....        | 07/01/2024       | Tax Free Exchange<br>Redemption 100.0000 ..... | .....                           | 386,647            | .....388,889    | .....386,944    | .....386,937                                         | ..... 0                                            | ..... (290)                                            | ..... 0                                                                       | ..... (290)                                                                       | ..... 0                                                                             | .....386,647                                                  | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 17,371                                                          | 11/15/2030                                     | 3.B FE ....                                                                                                      |
| ..88516D-AH-6                | THOR INDUSTRIES INC TL B 1L 11/15/30 .....                                      | .....        | 08/30/2024       | Redemption 100.0000 .....                      | .....                           | 161,111            | ..... 161,111   | ..... 160,182   | ..... 0                                              | ..... 0                                            | ..... 929                                              | ..... 0                                                                       | ..... 929                                                                         | ..... 0                                                                             | ..... 161,111                                                 | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 1,441                                                           | 11/15/2030                                     | 3.B FE ....                                                                                                      |
| ..89364M-CA-0                | TRANSIGM INC TL J 1L 02/28/31 .....                                             | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 1,737              | ..... 1,737     | ..... 1,737     | ..... 0                                              | ..... 0                                            | ..... 0                                                | ..... 0                                                                       | ..... 0                                                                           | ..... 0                                                                             | ..... 1,737                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 45                                                              | 02/28/2031                                     | 3.C FE ....                                                                                                      |
| ..89364M-CC-6                | TRANSIGM INC TL I 1L 08/24/28 .....                                             | .....        | 07/01/2024       | Tax Free Exchange<br>Redemption 100.0000 ..... | .....                           | 1,199,339          | ..... 1,199,339 | ..... 1,199,339 | ..... 0                                              | ..... 0                                            | ..... 0                                                | ..... 0                                                                       | ..... 0                                                                           | ..... 0                                                                             | ..... 1,199,339                                               | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 19,873                                                          | 08/24/2028                                     | 3.C FE ....                                                                                                      |
| ..89486*-AA-4                | Shift Paradigm Term Loan 09/08/28 .....                                         | .....        | 09/01/2024       | Redemption 100.0000 .....                      | .....                           | 80,000             | .....80,000     | .....80,000     | ..... 0                                              | ..... 0                                            | ..... 0                                                | ..... 0                                                                       | ..... 0                                                                           | ..... 0                                                                             | .....80,000                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 3,936                                                           | 09/08/2028                                     | 5.B GI ....                                                                                                      |
| ..90385Y-AE-1                | ULTRA CLEAN HOLDINGS TL B 1L 02/25/28 .....                                     | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 17,422             | ..... 17,422    | ..... 17,412    | ..... 0                                              | ..... 0                                            | ..... 9                                                | ..... 0                                                                       | ..... 9                                                                           | ..... 0                                                                             | ..... 17,422                                                  | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 563                                                             | 02/25/2028                                     | 4.A FE ....                                                                                                      |
| ..91490B-BC-1                | UNIVISION COMMUNICATIONS INC TL B 1L<br>03/15/26 .....                          | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 82,783             | .....82,783     | .....82,642     | .....82,638                                          | ..... 0                                            | ..... 145                                              | ..... 0                                                                       | ..... 145                                                                         | ..... 0                                                                             | .....82,783                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 5,089                                                           | 03/15/2026                                     | 4.A FE ....                                                                                                      |
| ..91889C-AF-5                | VALCOUR PACKAGING LLC TL A-1 1L<br>10/10/29 .....                               | .....        | 07/01/2024       | JEFFERIES & CO<br>Redemption 100.0000 .....    | .....                           | 902,222            | .....920,635    | .....902,222    | ..... 0                                              | ..... 0                                            | ..... 0                                                | ..... 0                                                                       | ..... 0                                                                           | ..... 0                                                                             | .....902,222                                                  | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 0                                                               | 10/10/2029                                     | 4.C FE ....                                                                                                      |
| ..92537E-AE-8                | VERTIV GROUP CORP TL B2 1L 03/02/27 .....                                       | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 4,802              | ..... 4,802     | ..... 4,802     | ..... 0                                              | ..... 0                                            | ..... 0                                                | ..... 0                                                                       | ..... 0                                                                           | ..... 0                                                                             | ..... 4,802                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 60                                                              | 03/02/2027                                     | 3.C FE ....                                                                                                      |
| ..92550H-AE-3                | VESTIS CORP TL B 1L 02/24/31 .....                                              | .....        | 07/01/2024       | WELLS FARGO BK<br>Redemption 100.0000 .....    | .....                           | 1,490,625          | .....1,500,000  | ..... 1,490,625 | ..... 0                                              | ..... 0                                            | ..... 0                                                | ..... 0                                                                       | ..... 0                                                                           | ..... 0                                                                             | ..... 1,490,625                                               | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 0                                                               | 02/24/2031                                     | 3.C FE ....                                                                                                      |
| ..92550H-AE-3                | VESTIS CORP TL B 1L 02/24/31 .....                                              | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 252,500            | .....252,500    | .....249,959    | ..... 0                                              | ..... 0                                            | ..... 2,541                                            | ..... 0                                                                       | ..... 2,541                                                                       | ..... 0                                                                             | .....252,500                                                  | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 1,929                                                           | 02/24/2031                                     | 3.C FE ....                                                                                                      |
| ..92639M-AB-3                | Victoria Secret TL B 1L 08/02/28 .....                                          | .....        | 09/30/2024       | Redemption 100.0000 .....                      | .....                           | 2,571              | ..... 2,571     | ..... 2,551     | ..... 0                                              | ..... 0                                            | ..... 19                                               | ..... 0                                                                       | ..... 19                                                                          | ..... 0                                                                             | ..... 2,571                                                   | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 107                                                             | 08/02/2028                                     | 3.B FE ....                                                                                                      |
| ..92929L-AZ-1                | WMG ACQUISITION CORP TL B 1L<br>01/21/31 .....                                  | .....        | 09/17/2024       | Tax Free Exchange .....                        | .....                           | 1,000,297          | .....1,000,000  | ..... 1,000,452 | ..... 0                                              | ..... 0                                            | ..... (155)                                            | ..... 0                                                                       | ..... (155)                                                                       | ..... 0                                                                             | ..... 1,000,297                                               | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 52,052                                                          | 01/21/2031                                     | 3.B FE ....                                                                                                      |
| ..92943E-AB-2                | GTOR W MERGER SUB TL B 1L 01/31/31 .....                                        | .....        | 08/01/2024       | Tax Free Exchange .....                        | .....                           | 1,588,528          | .....1,600,000  | ..... 1,587,920 | ..... 0                                              | ..... 0                                            | ..... 608                                              | ..... 0                                                                       | ..... 608                                                                         | ..... 0                                                                             | ..... 1,588,528                                               | ..... 0                                              | ..... 0                                   | ..... 0                             | ..... 74,434                                                          | 01/31/2031                                     | 3.B FE ....                                                                                                      |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                       | 2                                                  | 3            | 4                | 5                       | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|-------------------------|----------------------------------------------------|--------------|------------------|-------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                         |                                                    |              |                  |                         |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Identification | Description                                        | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser    | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..94254P-AC-4           | WATLOW ELECTRIC MANUFACT TL B 1L<br>03/02/28 ..... | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 23,096             | 23,096    | 22,973         | 17,779                                               | 0                                                  | 292                                                    | 0                                                                             | 292                                                                               | 0                                                                                   | 23,096                                                        | 0                                                    | 0                                         | 0                                   | 1,554                                                                 | 03/02/2028                                     | 4.B FE                                                                                                           |
| ..94767K-AN-1           | WEBER-STEPHEN PRODUCTS L TL B 1L<br>10/29/27 ..... | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 7,500              | 7,500     | 7,480          | 7,484                                                | 0                                                  | 16                                                     | 0                                                                             | 16                                                                                | 0                                                                                   | 7,500                                                         | 0                                                    | 0                                         | 0                                   | 415                                                                   | 10/29/2027                                     | 5.A FE                                                                                                           |
| ..96244U-AH-0           | WHATABRANDS LLC TL B 1L<br>08/03/28 .....          | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 6,933              | 6,933     | 6,912          | 0                                                    | 0                                                  | 21                                                     | 0                                                                             | 21                                                                                | 0                                                                                   | 6,933                                                         | 0                                                    | 0                                         | 0                                   | 138                                                                   | 08/03/2028                                     | 4.B FE                                                                                                           |
| ..96350T-AH-3           | WHITE CAP BUYER LLC TL B 1L<br>10/19/29 .....      | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 4,826              | 4,826     | 4,805          | 0                                                    | 0                                                  | 21                                                     | 0                                                                             | 21                                                                                | 0                                                                                   | 4,826                                                         | 0                                                    | 0                                         | 0                                   | 137                                                                   | 10/19/2029                                     | 4.B FE                                                                                                           |
| ..96684X-AD-0           | WHOLE EARTH BRANDS INC TL 1L<br>02/07/28 .....     | .....        | 08/05/2024       | Redemption 100.0000     |                                 | 2,184,931          | 2,184,931 | 2,173,583      | 2,177,288                                            | 0                                                  | 7,643                                                  | 0                                                                             | 7,643                                                                             | 0                                                                                   | 2,184,931                                                     | 0                                                    | 0                                         | 0                                   | 133,153                                                               | 02/07/2028                                     | 4.C FE                                                                                                           |
| ..98415L-AY-2           | XEROX CORP TL B 1L<br>11/19/29 .....               | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 25,641             | 25,641    | 25,641         | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 25,641                                                        | 0                                                    | 0                                         | 0                                   | 324                                                                   | 11/19/2029                                     | 3.A FE                                                                                                           |
| ..F6628D-AN-4           | NUMERICABLE US LLC TL B 1L<br>08/31/28 .....       | .....        | 07/15/2024       | Redemption 100.0000     |                                 | 2,493              | 2,493     | 2,444          | 2,449                                                | 0                                                  | 44                                                     | 0                                                                             | 44                                                                                | 0                                                                                   | 2,493                                                         | 0                                                    | 0                                         | 0                                   | 205                                                                   | 08/31/2028                                     | 5.A FE                                                                                                           |
| ..G1738K-AB-1           | BUZZ MERGER SUB TL B 1L<br>01/29/27 .....          | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 5,182              | 5,182     | 5,165          | 2,568                                                | 0                                                  | 16                                                     | 0                                                                             | 16                                                                                | 0                                                                                   | 5,182                                                         | 0                                                    | 0                                         | 0                                   | 161                                                                   | 01/29/2027                                     | 4.B FE                                                                                                           |
| ..G4770M-AL-8           | INEOS US PETROCHEM LLC TL B 1L<br>04/02/29 .....   | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 2,123              | 2,123     | 2,059          | 2,060                                                | 0                                                  | 63                                                     | 0                                                                             | 63                                                                                | 0                                                                                   | 2,123                                                         | 0                                                    | 0                                         | 0                                   | 126                                                                   | 04/02/2029                                     | 3.B FE                                                                                                           |
| ..G4770Q-AL-9           | INEOS ENTERPRISES HOLDIN TL B 1L<br>07/08/30 ..... | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 14,426             | 14,426    | 13,512         | 13,548                                               | 0                                                  | 879                                                    | 0                                                                             | 879                                                                               | 0                                                                                   | 14,426                                                        | 0                                                    | 0                                         | 0                                   | 1,032                                                                 | 07/08/2030                                     | 3.B FE                                                                                                           |
| ..N2014A-AG-7           | CIMPRESS USA INC TL B1 1L<br>05/17/28 .....        | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 4,863              | 4,863     | 4,830          | 0                                                    | 0                                                  | 32                                                     | 0                                                                             | 32                                                                                | 0                                                                                   | 4,863                                                         | 0                                                    | 0                                         | 0                                   | 155                                                                   | 05/17/2028                                     | 3.B FE                                                                                                           |
| ..N2014A-AG-7           | CIMPRESS USA INC TL B1 1L<br>05/17/28 .....        | .....        | 07/01/2024       | Redemption 100.0000     |                                 | 4,863              | 4,863     | 4,830          | 0                                                    | 0                                                  | 32                                                     | 0                                                                             | 32                                                                                | 0                                                                                   | 4,863                                                         | 0                                                    | 0                                         | 0                                   | 49                                                                    | 05/17/2028                                     | 3.C FE                                                                                                           |
| ..N2820E-AF-5           | EG AMERICA LLC TL BC 1L<br>02/07/28 .....          | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 838                | 838       | 827            | 0                                                    | 0                                                  | 11                                                     | 0                                                                             | 11                                                                                | 0                                                                                   | 838                                                           | 0                                                    | 0                                         | 0                                   | 58                                                                    | 02/07/2028                                     | 4.C FE                                                                                                           |
| ..N8137F-AB-6           | HUNTER DOUGLAS INC TL B 1L<br>02/26/29 .....       | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 3,023              | 3,023     | 2,862          | 2,879                                                | 0                                                  | 144                                                    | 0                                                                             | 144                                                                               | 0                                                                                   | 3,023                                                         | 0                                                    | 0                                         | 0                                   | 228                                                                   | 02/26/2029                                     | 4.B FE                                                                                                           |
| ..68371Y-AP-8           | OPEN TEXT CORP TL B 1L<br>01/31/30 .....           | .....        | 07/01/2024       | Redemption 100.0000     |                                 | 3,250              | 3,250     | 3,140          | 3,144                                                | 0                                                  | 106                                                    | 0                                                                             | 106                                                                               | 0                                                                                   | 3,250                                                         | 0                                                    | 0                                         | 0                                   | 132                                                                   | 01/31/2030                                     | 2.C FE                                                                                                           |
| ..C0102M-AS-4           | AIR CANADA TL B 1L<br>03/22/31 .....               | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 2,500              | 2,500     | 2,494          | 0                                                    | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 2,500                                                         | 0                                                    | 0                                         | 0                                   | 102                                                                   | 03/22/2031                                     | 2.C FE                                                                                                           |
| ..C0102M-AS-4           | AIR CANADA TL B 1L<br>03/22/31 .....               | .....        | 07/01/2024       | Redemption 100.0000     |                                 | 2,500              | 2,500     | 2,494          | 0                                                    | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 2,500                                                         | 0                                                    | 0                                         | 0                                   | 98                                                                    | 03/22/2031                                     | 3.A FE                                                                                                           |
| ..C0787F-AB-8           | BAUSCH + LOMB CORP TL B 1L<br>05/10/27 .....       | A.....       | 09/30/2024       | Redemption 100.0000     |                                 | 8,778              | 8,778     | 8,520          | 8,561                                                | 0                                                  | 217                                                    | 0                                                                             | 217                                                                               | 0                                                                                   | 8,778                                                         | 0                                                    | 0                                         | 0                                   | 518                                                                   | 05/10/2027                                     | 4.C FE                                                                                                           |
| ..C2348C-AJ-6           | CELESTICA INC TL B 1L<br>06/20/31 .....            | .....        | 09/27/2024       | Redemption 100.0000     |                                 | 375                | 375       | 375            | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 375                                                           | 0                                                    | 0                                         | 0                                   | 7                                                                     | 06/20/2031                                     | 3.B FE                                                                                                           |
| ..C4000K-AE-4           | GARDA WORLD SECURITY TL B 1L<br>02/01/29 .....     | .....        | 07/31/2024       | Redemption 100.0000     |                                 | 2,616              | 2,616     | 2,616          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,616                                                         | 0                                                    | 0                                         | 0                                   | 126                                                                   | 02/01/2029                                     | 4.B FE                                                                                                           |
| ..C4000K-AE-4           | GARDA WORLD SECURITY TL B 1L<br>02/01/29 .....     | .....        | 08/06/2024       | Tax Free Exchange ..... |                                 | 1,025,367          | 1,025,367 | 1,025,367      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,025,367                                                     | 0                                                    | 0                                         | 0                                   | 50,838                                                                | 02/01/2029                                     | 4.B FE                                                                                                           |
| ..C6901L-AM-9           | 1011778 BC ULC TL B5 1L<br>06/28/30 .....          | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 3,340              | 3,340     | 3,340          | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,340                                                         | 0                                                    | 0                                         | 0                                   | 69                                                                    | 06/28/2030                                     | 3.A FE                                                                                                           |
| ..C6907U-AB-7           | ONTARIO GAMING GTA LP TL B 1L<br>08/01/30 .....    | .....        | 09/27/2024       | Redemption 100.0000     |                                 | 5,000              | 5,000     | 4,950          | 4,950                                                | 0                                                  | 50                                                     | 0                                                                             | 50                                                                                | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 302                                                                   | 08/01/2030                                     | 4.B FE                                                                                                           |
| ..C7279G-AC-4           | NUVEI TECHNOLOGIES TL 1L<br>12/19/30 .....         | .....        | 09/30/2024       | Redemption 100.0000     |                                 | 16,991             | 16,991    | 16,852         | 0                                                    | 0                                                  | 139                                                    | 0                                                                             | 139                                                                               | 0                                                                                   | 16,991                                                        | 0                                                    | 0                                         | 0                                   | 360                                                                   | 12/19/2030                                     | 3.C FE                                                                                                           |
| ..C8000C-AL-7           | CLARIOS GLOBAL LP TL B 1L<br>05/06/30 .....        | .....        | 07/16/2024       | Tax Free Exchange ..... |                                 | 992,952            | 997,500   | 992,499        | 0                                                    | 0                                                  | 453                                                    | 0                                                                             | 453                                                                               | 0                                                                                   | 992,952                                                       | 0                                                    | 0                                         | 0                                   | 42,926                                                                | 05/06/2030                                     | 3.C FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                                                      | 2                                    | 3            | 4                | 5                     | 6                               | 7                  | 8             | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|--------------------------------------------------------|--------------------------------------|--------------|------------------|-----------------------|---------------------------------|--------------------|---------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                        |                                      |              |                  |                       |                                 |                    |               |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification                                   | Description                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser  | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value     | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..C9413P-BD-4                                          | BAUSCH HEALTH COS INC TL B 1 L       |              | 07/10/2024       | JPM FUNDS RECAP       |                                 | 1,247,691          | 1,350,000     | 1,003,196      | 1,044,539                                            | 0                                                  | 40,223                                                 | 0                                                                             | 40,223                                                                            | 0                                                                                   | 1,084,762                                                     | 0                                                    | 162,929                                   | 162,929                             | 84,525                                                                | 02/01/2027                                     | 4.C FE                                                                                                           |
| ..C9413P-BD-4                                          | BAUSCH HEALTH COS INC TL B 1 L       |              | 07/01/2024       | Redemption            | 100.0000                        |                    |               |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..C9413P-BD-4                                          | BAUSCH HEALTH COS INC TL B 1 L       |              | 07/01/2024       | Redemption            | 100.0000                        |                    |               |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..01608U-AE-7                                          | Ali Group TL B 1L                    |              | 07/30/29         | GOLDMAN SACHS         |                                 | 18,750             | 18,750        | 13,933         | 14,507                                               | 0                                                  | 4,243                                                  | 0                                                                             | 4,243                                                                             | 0                                                                                   | 18,750                                                        | 0                                                    | 0                                         | 0                                   | 1,029                                                                 | 02/01/2027                                     | 5.A FE                                                                                                           |
| ..01608U-AE-7                                          | Ali Group TL B 1L                    |              | 08/19/2024       | Redemption            | 100.0000                        |                    | 436,192       | 434,667        | 424,971                                              | 0                                                  | 1,872                                                  | 0                                                                             | 1,872                                                                             | 0                                                                                   | 427,221                                                       | 0                                                    | 8,971                                     | 8,971                               | 22,386                                                                | 07/30/2029                                     | 2.C FE                                                                                                           |
| ..01608U-AE-7                                          | Ali Group TL B 1L                    |              | 08/30/2024       | Redemption            | 100.0000                        |                    | 25,333        | 25,333         | 24,768                                               | 0                                                  | 543                                                    | 0                                                                             | 543                                                                               | 0                                                                                   | 25,333                                                        | 0                                                    | 0                                         | 0                                   | 1,140                                                                 | 07/30/2029                                     | 2.C FE                                                                                                           |
| ..05710L-AC-7                                          | BAKELITE UK HOLDING LTD TL B 1L      |              | 09/30/2024       |                       |                                 | 3,451              | 3,451         | 3,329          | 0                                                    | 0                                                  | 122                                                    | 0                                                                             | 122                                                                               | 0                                                                                   | 3,451                                                         | 0                                                    | 0                                         | 0                                   | 116                                                                   | 05/29/2029                                     | 4.A FE                                                                                                           |
| ..05875C-AB-0                                          | BALLY TI B 1L                        |              | 09/30/2024       | MORGAN STANLEY HI-YLD |                                 | 944,067            | 989,848       | 981,079        | 981,127                                              | 0                                                  | 1,379                                                  | 0                                                                             | 1,379                                                                             | 0                                                                                   | 982,506                                                       | 0                                                    | (38,439)                                  | (38,439)                            | 67,275                                                                | 10/02/2028                                     | 3.C FE                                                                                                           |
| ..05875C-AB-0                                          | BALLY TI B 1L                        |              | 07/01/2024       | Redemption            | 100.0000                        |                    | 2,538         | 2,538          | 2,516                                                | 0                                                  | 22                                                     | 0                                                                             | 22                                                                                | 0                                                                                   | 2,538                                                         | 0                                                    | 0                                         | 0                                   | 158                                                                   | 10/02/2028                                     | 3.C FE                                                                                                           |
| ..24736C-BS-2                                          | SKYMILES IP LTD TL B 1L              |              | 07/22/2024       |                       |                                 | 342,041            | 342,041       | 354,528        | 348,404                                              | 0                                                  | (6,363)                                                | 0                                                                             | (6,363)                                                                           | 0                                                                                   | 342,041                                                       | 0                                                    | 0                                         | 0                                   | 32,500                                                                | 10/20/2027                                     | 2.B FE                                                                                                           |
| ..45672J-AL-4                                          | INEOS FINANCE PLC TL B 1L            |              | 09/30/2024       |                       |                                 | 2,000              | 2,000         | 1,972          | 1,978                                                | 0                                                  | 22                                                     | 0                                                                             | 22                                                                                | 0                                                                                   | 2,000                                                         | 0                                                    | 0                                         | 0                                   | 101                                                                   | 11/05/2028                                     | 3.B FE                                                                                                           |
| ..82925B-AF-2                                          | ALTICE FINCO SA TL B12 1L            |              | 09/30/2024       | Redemption            | 100.0000                        |                    | 1,266         | 1,266          | 1,197                                                | 0                                                  | 59                                                     | 0                                                                             | 59                                                                                | 0                                                                                   | 1,266                                                         | 0                                                    | 0                                         | 0                                   | 83                                                                    | 04/03/2028                                     | 4.B FE                                                                                                           |
| ..89969K-AJ-6                                          | SAMSONITE IP HOLDINGS TL B 1L        |              | 09/30/2024       | Redemption            | 100.0000                        |                    | 1,996         | 1,996          | 1,995                                                | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 1,996                                                         | 0                                                    | 0                                         | 0                                   | 69                                                                    | 06/21/2030                                     | 2.C FE                                                                                                           |
| ..G8057J-AB-2                                          | AERCAP TL B 1L                       |              | 07/01/2024       | Tax Free Exchange     |                                 | 3,993,738          | 4,000,000     | 3,990,000      | 3,992,591                                            | 0                                                  | 1,147                                                  | 0                                                                             | 1,147                                                                             | 0                                                                                   | 3,993,738                                                     | 0                                                    | 0                                         | 0                                   | 76,943                                                                | 11/02/2028                                     | 2.B FE                                                                                                           |
| ..L0178U-AM-8                                          | ALTICE FINANCING SA TL B 1L          |              | 07/15/2024       | Redemption            | 100.0000                        |                    | 2,188         | 2,144          | 2,151                                                | 0                                                  | 37                                                     | 0                                                                             | 37                                                                                | 0                                                                                   | 2,188                                                         | 0                                                    | 0                                         | 0                                   | 172                                                                   | 11/01/2027                                     | 4.C FE                                                                                                           |
| ..L2000A-AF-7                                          | CAMELOT FINANCE SA TL B 1L           |              | 09/30/2024       | Redemption            | 100.0000                        |                    | 1,929         | 1,929          | 1,924                                                | 0                                                  | 6                                                      | 0                                                                             | 6                                                                                 | 0                                                                                   | 1,929                                                         | 0                                                    | 0                                         | 0                                   | 85                                                                    | 01/31/2031                                     | 3.C FE                                                                                                           |
| ..L2000D-AH-7                                          | CONNECT FINCO SARL TL B 1L           |              | 09/30/2024       | Redemption            | 100.0000                        |                    | 5,000         | 5,000          | 4,925                                                | 0                                                  | 75                                                     | 0                                                                             | 75                                                                                | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 115                                                                   | 09/27/2029                                     | 4.A FE                                                                                                           |
| ..L9339L-AK-9                                          | TRINSCO MATERIALS OPERATING TL B2 1L |              | 09/30/2024       | Redemption            | 100.0000                        |                    | 5,000         | 5,000          | 4,975                                                | 0                                                  | 18                                                     | 0                                                                             | 18                                                                                | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 290                                                                   | 05/03/2028                                     | 4.C FE                                                                                                           |
| ..N3313E-AB-6                                          | FLUTTER FINANCING BV TL B 1L         |              | 09/30/2024       | Redemption            | 100.0000                        |                    | 6,352         | 6,352          | 6,334                                                | 0                                                  | 19                                                     | 0                                                                             | 19                                                                                | 0                                                                                   | 6,352                                                         | 0                                                    | 0                                         | 0                                   | 269                                                                   | 11/25/2030                                     | 2.C FE                                                                                                           |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans |                                      |              |                  |                       |                                 | 77,647,154         | 81,262,017    | 76,837,400     | 33,602,542                                           | 0                                                  | 1,094,619                                              | 0                                                                             | 1,094,619                                                                         | 0                                                                                   | 78,045,357                                                    | 0                                                    | (398,203)                                 | (398,203)                           | 2,629,964                                                             | XXX                                            | XXX                                                                                                              |
| 2509999997. Total - Bonds - Part 4                     |                                      |              |                  |                       |                                 | 1,346,127,600      | 1,360,951,709 | 1,354,483,636  | 1,021,253,978                                        | 3,622                                              | 3,257,060                                              | 0                                                                             | 3,260,682                                                                         | 0                                                                                   | 1,353,790,613                                                 | 0                                                    | (8,775,783)                               | (8,775,783)                         | 49,606,179                                                            | 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                              |                                      |              |                  |                       |                                 | 1,346,127,600      | 1,360,951,709 | 1,354,483,636  | 1,021,253,978                                        | 3,622                                              | 3,257,060                                              | 0                                                                             | 3,260,682                                                                         | 0                                                                                   | 1,353,790,613                                                 | 0                                                    | (8,775,783)                               | (8,775,783)                         | 49,606,179                                                            | XXX                                            | XXX                                                                                                              |
| 4509999997. Total - Preferred Stocks - Part 4          |                                      |              |                  |                       |                                 | 0                  | XXX           | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 4509999998. Total - Preferred Stocks - Part 5          |                                      |              |                  |                       |                                 | XXX                | XXX           | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 4509999999. Total - Preferred Stocks                   |                                      |              |                  |                       |                                 | 0                  | XXX           | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| ..00206R-10-2                                          | AT&T INC                             |              | 09/09/2024       | Various               | 32,152.000                      | 669,862            |               | 617,667        | 539,511                                              | 78,157                                             | 0                                                      | 0                                                                             | 78,157                                                                            | 0                                                                                   | 617,667                                                       | 0                                                    | 52,194                                    | 52,194                              | 26,767                                                                |                                                |                                                                                                                  |
| ..015271-10-9                                          | ALEXANDRIA REAL ESTATE REIT          |              | 09/27/2024       | EVERCORISI            | 2,150.000                       | 260,535            |               | 249,352        |                                                      | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 249,352                                                       | 0                                                    | 11,183                                    | 11,183                              | 248                                                                   |                                                |                                                                                                                  |
| ..03073E-10-5                                          | CENCORA, INC.                        |              | 07/09/2024       | Various               | 16,350.000                      | 3,637,428          |               | 2,145,261      | 3,357,963                                            | (1,212,702)                                        | 0                                                      | 0                                                                             | (1,212,702)                                                                       | 0                                                                                   | 2,145,261                                                     | 0                                                    | 1,492,166                                 | 1,492,166                           | 16,677                                                                |                                                |                                                                                                                  |
| ..038222-10-5                                          | APPLIED MATERIALS                    |              | 08/05/2024       | Various               | 2,090.000                       | 449,371            |               | 231,115        | 338,726                                              | (107,611)                                          | 0                                                      | 0                                                                             | (107,611)                                                                         | 0                                                                                   | 231,115                                                       | 0                                                    | 218,257                                   | 218,257                             | 1,505                                                                 |                                                |                                                                                                                  |
| ..04010L-10-3                                          | ARES CAPITAL CORP                    |              | 07/16/2024       | UBS BLOX              | 18,082.000                      | 380,212            |               | 250,866        | 362,182                                              | (111,317)                                          | 0                                                      | 0                                                                             | (111,317)                                                                         | 0                                                                                   | 250,866                                                       | 0                                                    | 129,347                                   | 129,347                             | 17,359                                                                |                                                |                                                                                                                  |
| ..060505-10-4                                          | BANK OF AMERICA CORP                 |              | 07/09/2024       | Various               | 8,248.000                       | 336,405            |               | 368,316        | 277,710                                              | 90,606                                             | 0                                                      | 0                                                                             | 90,606                                                                            | 0                                                                                   | 368,316                                                       | 0                                                    | (31,911)                                  | (31,911)                            | 3,959                                                                 |                                                |                                                                                                                  |
| ..09247X-10-1                                          | BLACKROCK INC                        |              | 09/09/2024       | Morgan Stanley CSA    | 177.000                         | 154,571            |               | 134,836        | 112,840                                              | (7,877)                                            | 0                                                      | 0                                                                             | (7,877)                                                                           | 0                                                                                   | 134,836                                                       | 0                                                    | 19,735                                    | 19,735                              | 2,514                                                                 |                                                |                                                                                                                  |
| ..09259E-10-8                                          | TOP CAPITAL CORP                     |              | 07/18/2024       | Various               | 30,161.000                      | 326,172            |               | 327,392        | 348,058                                              | (20,666)                                           | 0                                                      | 0                                                                             | (20,666)                                                                          | 0                                                                                   | 327,392                                                       | 0                                                    | (1,220)                                   | (1,220)                             | 20,509                                                                |                                                |                                                                                                                  |
| ..11135F-10-1                                          | BROADCOM INC                         |              | 09/27/2024       | UBS WARBURG           | 3,666.000                       | 635,137            |               | 182,721        | 409,217                                              | (226,496)                                          | 0                                                      | 0                                                                             | (226,496)                                                                         | 0                                                                                   | 182,721                                                       | 0                                                    | 452,416                                   | 452,416                             | 5,792                                                                 |                                                |                                                                                                                  |
| ..22160N-10-9                                          | COSTAR GROUP INC COMMON              |              | 07/15/2024       | VIRTU FINANCIAL       | 12,070.000                      | 918,579            |               | 999,243        | 1,054,797                                            | (55,554)                                           | 0                                                      | 0                                                                             | (55,554)                                                                          | 0                                                                                   | 999,243                                                       | 0                                                    | (80,665)                                  | (80,665)                            | 0                                                                     |                                                |                                                                                                                  |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

| 1                                                                                                  | 2                                    | 3            | 4                | 5                         | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |  |
|----------------------------------------------------------------------------------------------------|--------------------------------------|--------------|------------------|---------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--|
|                                                                                                    |                                      |              |                  |                           |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |  |
| CUSIP Ident-ification                                                                              | Description                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |  |
| ..26614N-10-2                                                                                      | DUPONT DE NEMOURS INC .....          |              | 08/23/2024       | UBS WARBURG .....         | 12,257.000                      | 962,968            |           | 846,898        | 918,775                                              | (96,508)                                           | 0                                                      | 0                                                                             | (96,508)                                                                          | 0                                                                                   | 846,898                                                       | 0                                                    | 116,070                                   | 116,070                             | 9,196                                                                 |                                                |                                                                                                                  |  |
| ..294429-10-5                                                                                      | EQUIFAX INC COMMON .....             |              | 07/15/2024       | VIRTU FINANCIAL .....     | 4,857.000                       | 1,268,277          |           | 1,003,829      | 1,201,088                                            | (197,259)                                          | 0                                                      | 0                                                                             | (197,259)                                                                         | 0                                                                                   | 1,003,829                                                     | 0                                                    | 264,448                                   | 264,448                             | 3,788                                                                 |                                                |                                                                                                                  |  |
| ..30303M-10-2                                                                                      | Meta Platforms, Inc .....            |              | 08/01/2024       | Various .....             | 3,975.000                       | 1,993,862          |           | 474,734        | 1,406,991                                            | (932,257)                                          | 0                                                      | 0                                                                             | (932,257)                                                                         | 0                                                                                   | 474,734                                                       | 0                                                    | 1,519,128                                 | 1,519,128                           | 3,975                                                                 |                                                |                                                                                                                  |  |
| ..38141G-10-4                                                                                      | GOLDMAN SACHS GROUP INC .....        |              | 09/27/2024       | UBS WARBURG .....         | 1,209.000                       | 596,195            |           | 391,156        | 466,396                                              | (75,239)                                           | 0                                                      | 0                                                                             | (75,239)                                                                          | 0                                                                                   | 391,156                                                       | 0                                                    | 205,039                                   | 205,039                             | 9,116                                                                 |                                                |                                                                                                                  |  |
| ..38147U-10-7                                                                                      | GOLDMAN SACHS BDC INC .....          |              | 07/17/2024       | UBS BLOX .....            | 24,012.000                      | 369,390            |           | 356,283        | 351,776                                              | 4,508                                              | 0                                                      | 0                                                                             | 4,508                                                                             | 0                                                                                   | 356,283                                                       | 0                                                    | 13,107                                    | 13,107                              | 32,416                                                                |                                                |                                                                                                                  |  |
| ..38173M-10-2                                                                                      | GOLUB CAPITAL BDC INC .....          |              | 07/16/2024       | Morgan Stanley Blox ..... | 23,852.000                      | 374,585            |           | 351,879        | 360,165                                              | (8,286)                                            | 0                                                      | 0                                                                             | (8,286)                                                                           | 0                                                                                   | 351,879                                                       | 0                                                    | 22,706                                    | 22,706                              | 22,898                                                                |                                                |                                                                                                                  |  |
| ..43300A-20-3                                                                                      | HILTON WORLDWIDE HOLDINGS IN .....   |              | 07/03/2024       | Morgan Stanley CSA .....  | 573.000                         | 123,305            |           | 53,962         | 104,338                                              | (50,376)                                           | 0                                                      | 0                                                                             | (50,376)                                                                          | 0                                                                                   | 53,962                                                        | 0                                                    | 69,343                                    | 69,343                              | 172                                                                   |                                                |                                                                                                                  |  |
| ..459200-10-1                                                                                      | IBM .....                            |              | 09/27/2024       | Various .....             | 9,383.000                       | 1,891,306          |           | 1,243,298      | 1,534,590                                            | (291,292)                                          | 0                                                      | 0                                                                             | (291,292)                                                                         | 0                                                                                   | 1,243,298                                                     | 0                                                    | 648,009                                   | 648,009                             | 37,570                                                                |                                                |                                                                                                                  |  |
| ..459506-10-1                                                                                      | Fragrances Inc COMMON .....          |              | 08/07/2024       | UBS WARBURG .....         | 3,114.000                       | 288,924            |           | 236,884        | 230,603                                              | (19,320)                                           | 0                                                      | 0                                                                             | (19,320)                                                                          | 0                                                                                   | 236,884                                                       | 0                                                    | 52,040                                    | 52,040                              | 4,692                                                                 |                                                |                                                                                                                  |  |
| ..482480-10-0                                                                                      | KLA CORPORATION .....                |              | 09/09/2024       | Various .....             | 1,364.000                       | 988,490            |           | 363,008        | 792,893                                              | (429,886)                                          | 0                                                      | 0                                                                             | (429,886)                                                                         | 0                                                                                   | 363,008                                                       | 0                                                    | 625,483                                   | 625,483                             | 4,737                                                                 |                                                |                                                                                                                  |  |
| ..512807-10-8                                                                                      | LAM RESEARCH CORP .....              |              | 08/05/2024       | Various .....             | 480.000                         | 445,109            |           | 235,917        | 375,965                                              | (140,048)                                          | 0                                                      | 0                                                                             | (140,048)                                                                         | 0                                                                                   | 235,917                                                       | 0                                                    | 209,191                                   | 209,191                             | 2,880                                                                 |                                                |                                                                                                                  |  |
| ..539830-10-9                                                                                      | LOCKHEED MARTIN .....                |              | 09/05/2024       | UBS WARBURG .....         | 806.000                         | 457,645            |           | 305,002        | 365,311                                              | (60,309)                                           | 0                                                      | 0                                                                             | (60,309)                                                                          | 0                                                                                   | 305,002                                                       | 0                                                    | 152,643                                   | 152,643                             | 7,617                                                                 |                                                |                                                                                                                  |  |
| ..595017-10-4                                                                                      | MICROCHIP TECHNOLOGY INC .....       |              | 07/19/2024       | Various .....             | 36,200.000                      | 3,355,288          |           | 1,845,905      | 3,264,516                                            | (1,418,611)                                        | 0                                                      | 0                                                                             | (1,418,611)                                                                       | 0                                                                                   | 1,845,905                                                     | 0                                                    | 1,509,383                                 | 1,509,383                           | 32,652                                                                |                                                |                                                                                                                  |  |
| ..595112-10-3                                                                                      | MICRON TECHNOLOGY INC .....          |              | 07/19/2024       | J.P. Morgan CSA .....     | 4,217.000                       | 482,767            |           | 358,856        | 19,287                                               | (3,866)                                            | 0                                                      | 0                                                                             | (3,866)                                                                           | 0                                                                                   | 358,856                                                       | 0                                                    | 123,911                                   | 123,911                             | 996                                                                   |                                                |                                                                                                                  |  |
| ..68389X-10-5                                                                                      | ORACLE CORP .....                    |              | 09/09/2024       | Various .....             | 15,634.000                      | 2,151,576          |           | 1,382,429      | 1,648,293                                            | (265,864)                                          | 0                                                      | 0                                                                             | (265,864)                                                                         | 0                                                                                   | 1,382,429                                                     | 0                                                    | 769,148                                   | 769,148                             | 17,322                                                                |                                                |                                                                                                                  |  |
| ..70450Y-10-3                                                                                      | PAYPAL HOLDINGS INC .....            |              | 07/15/2024       | VIRTU FINANCIAL .....     | 6,360.000                       | 383,432            |           | 440,494        | 390,568                                              | 49,926                                             | 0                                                      | 0                                                                             | 49,926                                                                            | 0                                                                                   | 440,494                                                       | 0                                                    | (57,061)                                  | (57,061)                            | 0                                                                     |                                                |                                                                                                                  |  |
| ..718172-10-9                                                                                      | PHILIP MORRIS INTERNAT-III/I .....   |              | 08/07/2024       | UBS WARBURG .....         | 4,995.000                       | 575,974            |           | 524,085        | 443,211                                              | 52,830                                             | 0                                                      | 0                                                                             | 52,830                                                                            | 0                                                                                   | 524,085                                                       | 0                                                    | 51,889                                    | 51,889                              | 18,742                                                                |                                                |                                                                                                                  |  |
| ..718546-10-4                                                                                      | PHILLIPS 66 .....                    |              | 08/23/2024       | Various .....             | 5,223.000                       | 714,950            |           | 367,291        | 695,390                                              | (328,099)                                          | 0                                                      | 0                                                                             | (328,099)                                                                         | 0                                                                                   | 367,291                                                       | 0                                                    | 347,658                                   | 347,658                             | 15,282                                                                |                                                |                                                                                                                  |  |
| ..747525-10-3                                                                                      | QUALCOMM .....                       |              | 09/09/2024       | Various .....             | 3,366.000                       | 568,372            |           | 393,008        | 486,825                                              | (93,816)                                           | 0                                                      | 0                                                                             | (93,816)                                                                          | 0                                                                                   | 393,008                                                       | 0                                                    | 175,364                                   | 175,364                             | 6,773                                                                 |                                                |                                                                                                                  |  |
| ..75513E-10-1                                                                                      | RAYTHEON TECH CORP .....             |              | 08/07/2024       | Various .....             | 9,060.000                       | 964,570            |           | 879,145        | 738,160                                              | 110,836                                            | 0                                                      | 0                                                                             | 110,836                                                                           | 0                                                                                   | 879,145                                                       | 0                                                    | 85,425                                    | 85,425                              | 10,884                                                                |                                                |                                                                                                                  |  |
| ..79466L-30-2                                                                                      | SALESFORCE.COM INC .....             |              | 07/24/2024       | CORP. ....                | 7,900.000                       | 1,970,309          |           | 1,718,991      | 2,078,806                                            | (359,815)                                          | 0                                                      | 0                                                                             | (359,815)                                                                         | 0                                                                                   | 1,718,991                                                     | 0                                                    | 251,318                                   | 251,318                             | 6,320                                                                 |                                                |                                                                                                                  |  |
| ..83012A-10-9                                                                                      | SIXTH TREET SPECIALITY LENDING ..... |              | 07/17/2024       | Morgan Stanley Blox ..... | 17,040.000                      | 368,224            |           | 299,249        | 368,064                                              | (68,815)                                           | 0                                                      | 0                                                                             | (68,815)                                                                          | 0                                                                                   | 299,249                                                       | 0                                                    | 68,975                                    | 68,975                              | 18,062                                                                |                                                |                                                                                                                  |  |
| ..83200N-10-3                                                                                      | SMARTSHEET INC-CLASS A .....         |              | 08/05/2024       | Various .....             | 23,000.000                      | 1,064,166          |           | 1,105,610      | 1,099,860                                            | 5,750                                              | 0                                                      | 0                                                                             | 5,750                                                                             | 0                                                                                   | 1,105,610                                                     | 0                                                    | (41,444)                                  | (41,444)                            | 0                                                                     |                                                |                                                                                                                  |  |
| ..83444M-10-1                                                                                      | SOLVENTUM CORP-III/I .....           |              | 09/27/2024       | EVERCORISI .....          | 1.000                           | 68                 |           | 69             | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 69                                                            | 0                                                    | 0                                         | 0                                   | 0                                                                     | 0                                              |                                                                                                                  |  |
| ..854502-10-1                                                                                      | STANLEY BLACK & DECKER INC .....     |              | 08/07/2024       | UBS WARBURG .....         | 7,816.000                       | 732,898            |           | 833,973        | 766,750                                              | 67,223                                             | 0                                                      | 0                                                                             | 67,223                                                                            | 0                                                                                   | 833,973                                                       | 0                                                    | (101,074)                                 | (101,074)                           | 12,662                                                                |                                                |                                                                                                                  |  |
| ..882508-10-4                                                                                      | TEXAS INSTRUMENTS .....              |              | 08/07/2024       | Various .....             | 4,040.000                       | 773,416            |           | 691,285        | 310,408                                              | 24,516                                             | 0                                                      | 0                                                                             | 24,516                                                                            | 0                                                                                   | 691,285                                                       | 0                                                    | 82,131                                    | 82,131                              | 10,656                                                                |                                                |                                                                                                                  |  |
| ..91913Y-10-0                                                                                      | VALERO ENERGY CORP .....             |              | 09/09/2024       | Various .....             | 27,510.000                      | 3,816,405          |           | 3,269,937      | 3,576,300                                            | (306,363)                                          | 0                                                      | 0                                                                             | (306,363)                                                                         | 0                                                                                   | 3,269,937                                                     | 0                                                    | 546,468                                   | 546,468                             | 87,260                                                                |                                                |                                                                                                                  |  |
| ..92826C-83-9                                                                                      | VISA INC .....                       |              | 08/01/2024       | CORP. ....                | 2,600.000                       | 677,175            |           | 509,806        | 676,910                                              | (167,104)                                          | 0                                                      | 0                                                                             | (167,104)                                                                         | 0                                                                                   | 509,806                                                       | 0                                                    | 167,369                                   | 167,369                             | 2,704                                                                 |                                                |                                                                                                                  |  |
| ..988498-10-1                                                                                      | YUM! BRANDS INC .....                |              | 07/09/2024       | Various .....             | 3,874.000                       | 491,789            |           | 514,605        | 480,176                                              | 7,073                                              | 0                                                      | 0                                                                             | 7,073                                                                             | 0                                                                                   | 514,605                                                       | 0                                                    | (22,816)                                  | (22,816)                            | 5,058                                                                 |                                                |                                                                                                                  |  |
| ..G5960L-10-3                                                                                      | MDT .....                            |              | 09/09/2024       | Morgan Stanley CSA .....  | 2,756.000                       | 249,735            |           | 304,969        | 227,039                                              | 77,930                                             | 0                                                      | 0                                                                             | 77,930                                                                            | 0                                                                                   | 304,969                                                       | 0                                                    | (55,234)                                  | (55,234)                            | 5,732                                                                 |                                                |                                                                                                                  |  |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                      |              |                  |                           |                                 | 36,869,442         | XXX       | 26,809,326     | 32,180,458                                           | (6,486,001)                                        | 0                                                      | 0                                                                             | (6,486,001)                                                                       | 0                                                                                   | 26,809,326                                                    | 0                                                    | 10,060,119                                | 10,060,119                          | 485,492                                                               | XXX                                            | XXX                                                                                                              |  |
| ..31337#-10-5                                                                                      | FHLB CINCINNATI .....                |              | 09/25/2024       | PRIVATE PLACEMENT .....   | 30,805.000                      | 3,080,500          |           | 3,080,500      | 3,080,500                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,080,500                                                     | 0                                                    | 0                                         | 0                                   | 187,789                                                               |                                                |                                                                                                                  |  |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other           |                                      |              |                  |                           |                                 | 3,080,500          | XXX       | 3,080,500      | 3,080,500                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,080,500                                                     | 0                                                    | 0                                         | 0                                   | 187,789                                                               | XXX                                            | XXX                                                                                                              |  |
| 5989999997. Total - Common Stocks - Part 4                                                         |                                      |              |                  |                           |                                 | 39,949,942         | XXX       | 29,889,826     | 35,260,958                                           | (6,486,001)                                        | 0                                                      | 0                                                                             | (6,486,001)                                                                       | 0                                                                                   | 29,889,826                                                    | 0                                                    | 10,060,119                                | 10,060,119                          | 673,281                                                               | 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                                                                  |                                      |              |                  |                           |                                 | 39,949,942         | XXX       | 29,889,826     | 35,260,958                                           | (6,486,001)                                        | 0                                                      | 0                                                                             | (6,486,001)                                                                       | 0                                                                                   | 29,889,826                                                    | 0                                                    | 10,060,119                                | 10,060,119                          | 673,281                                                               | XXX                                            | XXX                                                                                                              |  |
| 5999999999. Total - Preferred and Common Stocks                                                    |                                      |              |                  |                           |                                 | 39,949,942         | XXX       | 29,889,826     | 35,260,958                                           | (6,486,001)                                        | 0                                                      | 0                                                                             | (6,486,001)                                                                       | 0                                                                                   | 29,889,826                                                    | 0                                                    | 10,060,119                                | 10,060,119                          | 673,281                                                               | XXX                                            | XXX                                                                                                              |  |
| 6009999999 - Totals                                                                                |                                      |              |                  |                           |                                 | 1,386,077,542      | XXX       | 1,384,373,462  | 1,056,514,936                                        | (6,482,379)                                        | 3,257,060                                              | 0                                                                             | (3,225,319)                                                                       | 0                                                                                   | 1,383,680,439                                                 | 0                                                    | 1,284,336                                 | 1,284,336                           | 50,279,460                                                            | XXX                                            | XXX                                                                                                              |  |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                                    | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9                | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16               | 17                                        | 18                                         | 19                                        | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|------------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|------------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                                                                                          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount  | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value       | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (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<br>Tidewater Warrant<br>88642R133                                                                      | Tidewater                                                               | N/A                          |                        | US - Chicago Board                              |                       |                                |                     |                  |                                             |                                                                                |                                                                    |                     |                               |       |                  |                                           |                                            |                                           |                                             |                    |                                    |                                                         |
| 0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants                                         |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0429999999. Subtotal - Purchased Options - Other                                                                     |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0439999999. Total Purchased Options - Call Options and Warrants                                                      |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0449999999. Total Purchased Options - Put Options                                                                    |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0459999999. Total Purchased Options - Caps                                                                           |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0469999999. Total Purchased Options - Floors                                                                         |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0479999999. Total Purchased Options - Collars                                                                        |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0489999999. Total Purchased Options - Other                                                                          |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0499999999. Total Purchased Options                                                                                  |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108   |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108             |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0709999999. Subtotal - Written Options - Hedging Other                                                               |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0779999999. Subtotal - Written Options - Replications                                                                |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0849999999. Subtotal - Written Options - Income Generation                                                           |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0919999999. Subtotal - Written Options - Other                                                                       |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0929999999. Total Written Options - Call Options and Warrants                                                        |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0939999999. Total Written Options - Put Options                                                                      |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0949999999. Total Written Options - Caps                                                                             |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0959999999. Total Written Options - Floors                                                                           |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0969999999. Total Written Options - Collars                                                                          |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0979999999. Total Written Options - Other                                                                            |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0989999999. Total Written Options                                                                                    |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108             |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108                       |                                                                         |                              |                        |                                                 |                       |                                |                     |                  |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                | XXX                                                     |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .06/12/2024                    | .06/14/2027         | .....50,000,000  | .....Term SOFR 3MO*1+4.37                   | .....                                                                          | .....                                                              | .....662,478        | .....1,484,281                | ..... | .....1,484,281   | .....1,484,281                            | .....                                      | .....                                     | .....                                       | .....411,214       | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .06/12/2024                    | .06/14/2027         | .....50,000,000  | .....Term SOFR 3MO*1+4.94                   | .....                                                                          | .....                                                              | .....(801,085)      | .....(121,709)                | ..... | .....(121,709)   | .....(121,709)                            | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .04/02/2024                    | .04/04/2027         | .....50,000,000  | .....Term SOFR 3MO*1+4.30                   | .....                                                                          | .....                                                              | .....1,076,250      | .....1,708,559                | ..... | .....1,708,559   | .....1,708,559                            | .....                                      | .....                                     | .....                                       | .....396,162       | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .04/02/2024                    | .04/04/2027         | .....50,000,000  | .....Term SOFR 3MO*1+5.31                   | .....                                                                          | .....                                                              | .....(1,328,258)    | .....(643,892)                | ..... | .....(643,892)   | .....(643,892)                            | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .11/02/2023                    | .11/15/2026         | .....150,000,000 | .....Term SOFR 3MO*1+4.43                   | .....                                                                          | .....                                                              | .....5,057,583      | .....4,101,583                | ..... | .....4,101,583   | .....438,319                              | .....                                      | .....                                     | .....                                       | .....1,093,303     | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .11/02/2023                    | .11/15/2026         | .....150,000,000 | .....Term SOFR 3MO*1+5.11                   | .....                                                                          | .....                                                              | .....(6,041,357)    | .....(1,029,971)              | ..... | .....(1,029,971) | .....(43,184)                             | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .08/15/2024                    | .08/19/2027         | .....50,000,000  | .....Term SOFR 3MO*1+3.62                   | .....                                                                          | .....                                                              | .....216,672        | .....680,847                  | ..... | .....680,847     | .....680,847                              | .....                                      | .....                                     | .....                                       | .....424,714       | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .08/15/2024                    | .08/19/2027         | .....50,000,000  | .....Term SOFR 3MO*1+5.10                   | .....                                                                          | .....                                                              | .....(304,676)      | .....(316,858)                | ..... | .....(316,858)   | .....(316,858)                            | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .05/23/2024                    | .06/17/2027         | .....100,000,000 | .....Term SOFR 3MO*1+4.46                   | .....                                                                          | .....                                                              | .....1,314,694      | .....3,191,497                | ..... | .....3,191,497   | .....3,191,497                            | .....                                      | .....                                     | .....                                       | .....823,694       | .....                              | 0001                                                    |
| Citi                                                                                                                 | Interest Rate Swap                                                      | N/A                          | Interest Rate.....     | CITI SWAP                                       | E570DZIWZ7FF32TWEFA76 | .05/23/2024                    | .06/17/2027         | .....100,000,000 | .....Term SOFR 3MO*1+4.94                   | .....                                                                          | .....                                                              | .....(1,556,624)    | .....(231,715)                | ..... | .....(231,715)   | .....(231,715)                            | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                            | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                                  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .02/28/2024           | .03/01/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1+4.20                  | .....                                                                          | .....                                                              | 2,501,719           | 2,355,108                     | ..... | 2,355,108  | 2,355,108                                 | .....                                      | .....                                    | .....                                       | 777,728            | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .02/28/2024           | .03/01/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1-5.01                  | .....                                                                          | .....                                                              | (3,150,989)         | (420,695)                     | ..... | (420,695)  | (420,695)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .08/08/2024           | .08/12/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1+3.63                  | .....                                                                          | .....                                                              | 252,604             | 728,256                       | ..... | 728,256    | 728,256                                   | .....                                      | .....                                    | .....                                       | 423,281            | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .08/08/2024           | .08/12/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1-5.10                  | .....                                                                          | .....                                                              | (354,363)           | (361,746)                     | ..... | (361,746)  | (361,746)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .06/10/2024           | .06/12/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1+4.42                  | .....                                                                          | .....                                                              | 1,363,758           | 3,122,946                     | ..... | 3,122,946  | 3,122,946                                 | .....                                      | .....                                    | .....                                       | 821,584            | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .06/10/2024           | .06/12/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1-4.94                  | .....                                                                          | .....                                                              | (1,626,677)         | (294,882)                     | ..... | (294,882)  | (294,882)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .02/22/2024           | .02/26/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1+4.26                  | .....                                                                          | .....                                                              | 2,579,667           | 2,548,564                     | ..... | 2,548,564  | 2,548,564                                 | .....                                      | .....                                    | .....                                       | 775,493            | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .02/22/2024           | .02/26/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1-5.07                  | .....                                                                          | .....                                                              | (3,201,638)         | (526,251)                     | ..... | (526,251)  | (526,251)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .05/09/2024           | .05/31/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1+4.39                  | .....                                                                          | .....                                                              | 1,502,992           | 3,167,025                     | ..... | 3,167,025  | 3,167,025                                 | .....                                      | .....                                    | .....                                       | 816,497            | .....                              | 0001 .....                                              |
| JP Morgan .....                                              | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | J P Morgan Swap ... ZBUT11V806EZRVTTWT807       | .05/09/2024           | .05/31/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1-5.05                  | .....                                                                          | .....                                                              | (1,801,216)         | (482,830)                     | ..... | (482,830)  | (482,830)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .06/21/2024           | .07/31/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1+4.13                  | .....                                                                          | .....                                                              | 355,725             | 1,486,761                     | ..... | 1,486,761  | 1,486,761                                 | .....                                      | .....                                    | .....                                       | 420,813            | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .06/21/2024           | .07/31/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1-5.25                  | .....                                                                          | .....                                                              | (452,265)           | (460,558)                     | ..... | (460,558)  | (460,558)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .04/15/2024           | .04/30/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1+4.56                  | .....                                                                          | .....                                                              | 975,333             | 1,938,381                     | ..... | 1,938,381  | 1,938,381                                 | .....                                      | .....                                    | .....                                       | 401,809            | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .04/15/2024           | .04/30/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1-5.25                  | .....                                                                          | .....                                                              | (1,133,257)         | (467,569)                     | ..... | (467,569)  | (467,569)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .01/04/2024           | .01/31/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1+3.81                  | .....                                                                          | .....                                                              | 2,582,333           | 1,687,083                     | ..... | 1,687,083  | 1,687,083                                 | .....                                      | .....                                    | .....                                       | 763,763            | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .01/04/2024           | .01/31/2027                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1-5.25                  | .....                                                                          | .....                                                              | (3,594,678)         | (921,168)                     | ..... | (921,168)  | (921,168)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .10/24/2023           | .10/31/2026                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1+4.66                  | .....                                                                          | .....                                                              | 3,548,300           | 3,364,625                     | ..... | 3,364,625  | 131,677                                   | .....                                      | .....                                    | .....                                       | 721,688            | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .10/24/2023           | .10/31/2026                    | .....               | 100,000,000     | ..... Term SOFR 3MO*1-5.25                  | .....                                                                          | .....                                                              | (4,043,279)         | (920,984)                     | ..... | (920,984)  | (40,151)                                  | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .06/26/2024           | .07/31/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1+4.20                  | .....                                                                          | .....                                                              | 362,356             | 1,602,282                     | ..... | 1,602,282  | 1,602,282                                 | .....                                      | .....                                    | .....                                       | 420,813            | .....                              | 0001 .....                                              |
| Wells Fargo .....                                            | Interest Rate Swap ...                                                  | N/A .....                    | Interest Rate.....     | WELLS FARGO SWAP .. PBLDOEJDB5FIWOLXP3B76       | .06/26/2024           | .07/31/2027                    | .....               | 50,000,000      | ..... Term SOFR 3MO*1-5.24                  | .....                                                                          | .....                                                              | (451,317)           | (460,558)                     | ..... | (460,558)  | (460,558)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | (5,489,215)         | 25,506,412                    | XXX   | 25,506,412 | 20,477,820                                | 0                                          | 0                                        | 0                                           | 9,492,556          | XXX                                | XXX                                                     |
| 1169999999. Subtotal - Swaps - Hedging Other                 |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | (5,489,215)         | 25,506,412                    | XXX   | 25,506,412 | 20,477,820                                | 0                                          | 0                                        | 0                                           | 9,492,556          | 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                                                                  | (5,489,215)         | 25,506,412                    | XXX   | 25,506,412 | 20,477,820                                | 0                                          | 0                                        | 0                                           | 9,492,556          | 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                                                                  | (5,489,215)         | 25,506,412                    | XXX   | 25,506,412 | 20,477,820                                | 0                                          | 0                                        | 0                                           | 9,492,556          | XXX                                | XXX                                                     |
| TBA Forward .....                                            | Interest Rate .....                                                     | N/A .....                    | Interest Rate.....     | Wells Fargo .....                               | PBLDOEJDB5FIWOLXP3B76 | .06/14/2023                    | .07/01/2053         | .....           | 15,000,000                                  | .....4.50                                                                      | .....                                                              | .....               | (272,250)                     | ..... | (272,250)  | (272,250)                                 | .....                                      | .....                                    | .....                                       | .....              | - .....                            | .....                                                   |
| 1469999999. Subtotal - Forwards - Other                      |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | (272,250)                     | XXX   | (272,250)  | (272,250)                                 | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                                                                      | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 1479999999. Subtotal - Forwards                                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | (272,250)                     | XXX  | (272,250)  | (272,250)                                 | 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                                                                  | (5,489,215)         | 25,506,412                    | XXX  | 25,506,412 | 20,477,820                                | 0                                          | 0                                        | 0                                           | 9,492,556          | 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                   | (272,250)                     | XXX  | (272,250)  | (272,250)                                 | 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                                                                  | (5,489,215)         | 25,234,162                    | XXX  | 25,234,162 | 20,205,570                                | 0                                          | 0                                        | 0                                           | 9,492,556          | XXX                                | XXX                                                     |

|     |      |                               |
|-----|------|-------------------------------|
| (a) | Code | Description of Hedged Risk(s) |
|     |      |                               |

|     |            |                                                                                                                        |
|-----|------------|------------------------------------------------------------------------------------------------------------------------|
| (b) | Code       | Financial or Economic Impact of the Hedge at the End of the Reporting Period                                           |
|     | 0001 ..... | The Company utilizes interest rate swaps to hedge the risk to income inherent in owning floating rate securities. .... |

## SCHEDULE DB - PART B - SECTION 1

[illegible]

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

## SCHEDULE DB - PART D - SECTION 1

[illegible]

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

[illegible][illegible]

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

## SCHEDULE DB - PART E

**Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**

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

[illegible]

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

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

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

General Interrogatories:

1. Total activity for the year      Fair Value \$ ..... (63,603,212)      Book/Adjusted Carrying Value \$ ..... (63,603,212)
2. Average balance for the year      Fair Value \$ ..... 15,686,940      Book/Adjusted Carrying Value \$ ..... 15,686,940
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ .....0    NAIC 2 \$ .....0    NAIC 3 \$ ..... 0    NAIC 4 \$ ..... 0    NAIC 5 \$ .....0    NAIC 6 \$ ..... 0

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

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

| 1                    | 2                                                                                                           | 3    | 4                                                                         | 5           | 6                            | 7             |
|----------------------|-------------------------------------------------------------------------------------------------------------|------|---------------------------------------------------------------------------|-------------|------------------------------|---------------|
| CUSIP Identification | Description                                                                                                 | Code | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Fair Value  | Book/Adjusted Carrying Value | Maturity Date |
| 690353-3F-2          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 1,513,636   | 1,513,636                    | 06/15/2028    |
| 690353-3H-8          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 2,614,143   | 2,614,143                    | 07/07/2040    |
| 690353-4F-1          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 2,828,577   | 2,828,577                    | 09/20/2027    |
| 90376P-GE-5          | INT DEV FIN CORP AGENCY DEBENTURES                                                                          |      | 1.A                                                                       | 1,629,630   | 1,629,635                    | 03/15/2030    |
| 0019999999           | Subtotal - Bonds - U.S. Governments - Issuer Obligations                                                    |      |                                                                           | 8,585,986   | 8,585,991                    | XXX           |
| 0109999999           | Total - U.S. Government Bonds                                                                               |      |                                                                           | 8,585,986   | 8,585,991                    | XXX           |
| 0309999999           | Total - All Other Government Bonds                                                                          |      |                                                                           | 0           | 0                            | XXX           |
| 0509999999           | Total - U.S. States, Territories and Possessions Bonds                                                      |      |                                                                           | 0           | 0                            | XXX           |
| 0709999999           | Total - U.S. Political Subdivisions Bonds                                                                   |      |                                                                           | 0           | 0                            | XXX           |
| 62630W-PD-3          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 7,900,000   | 7,900,000                    | 06/30/2028    |
| 0819999999           | Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations                                               |      |                                                                           | 7,900,000   | 7,900,000                    | XXX           |
| 62630W-CZ-8          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 100,000     | 100,000                      | 01/16/2025    |
| 62630W-EL-7          | TXBL MUNI FUNDING TRUST VARIOU NURSING H                                                                    |      | 1.E FE                                                                    | 8,085,000   | 8,085,000                    | 09/01/2030    |
| 62630W-FV-4          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 2,300,000   | 2,300,000                    | 05/15/2056    |
| 751093-FE-0          | RALEIGH NC CTF5 PRTN VRDN                                                                                   |      | 1.E FE                                                                    | 1,605,000   | 1,605,000                    | 08/01/2033    |
| 88034Y-UH-8          | TENDER OPTION BOND TRUST RECEI GENERAL                                                                      |      | 1.E FE                                                                    | 7,968,841   | 7,968,841                    | 07/01/2041    |
| 0849999999           | Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities                      |      |                                                                           | 20,058,841  | 20,058,841                   | XXX           |
| 0909999999           | Total - U.S. Special Revenues Bonds                                                                         |      |                                                                           | 27,958,841  | 27,958,841                   | XXX           |
| 00817Y-AQ-1          | AETNA INC                                                                                                   |      | 2.B FE                                                                    | 1,306,629   | 1,306,475                    | 11/15/2024    |
| 009089-AA-1          | AIR CANADA 2013-1A PTT                                                                                      |      | 2.B FE                                                                    | 6,069,966   | 3,034,342                    | 05/15/2025    |
| 02665W-FA-4          | AMERICAN HONDA FINANCE                                                                                      |      | 1.G FE                                                                    | 7,153,635   | 7,154,350                    | 02/12/2025    |
| 02665W-FM-8          | AMERICAN HONDA FINANCE                                                                                      |      | 1.G FE                                                                    | 7,748,493   | 7,750,000                    | 01/12/2026    |
| 032654-AT-2          | ANALOG DEVICES                                                                                              |      | 1.F FE                                                                    | 6,787,000   | 6,787,000                    | 10/01/2024    |
| 05348E-AU-3          | AVALONBAY COMMUNITIES                                                                                       |      | 1.G FE                                                                    | 2,394,120   | 2,393,994                    | 11/15/2024    |
| 05351W-AC-7          | AVANGRID INC                                                                                                |      | 2.B FE                                                                    | 4,568,223   | 4,558,532                    | 04/15/2025    |
| 05565E-CD-5          | BMW US Capital LLC                                                                                          |      | 1.F FE                                                                    | 9,010,523   | 9,000,000                    | 08/11/2025    |
| 05565E-CN-3          | BMW US Capital LLC                                                                                          |      | 1.F FE                                                                    | 6,523,487   | 6,500,000                    | 08/13/2026    |
| 06367U-EQ-6          | BANK OF MONTREAL                                                                                            |      | 1.C FE                                                                    | 14,900,000  | 14,900,000                   | 08/21/2026    |
| 07911E-AA-0          | BELLEVUE 10 APTS LLC                                                                                        |      | 1.D FE                                                                    | 10,100,000  | 10,100,000                   | 04/01/2060    |
| 172967-NM-9          | CITIGROUP                                                                                                   |      | 1.G FE                                                                    | 5,095,951   | 5,096,432                    | 03/17/2026    |
| 17325F-BH-0          | CITIBANK NA                                                                                                 |      | 1.E FE                                                                    | 2,981,093   | 2,975,000                    | 08/06/2026    |
| 17327C-AP-8          | CITIGROUP INC                                                                                               |      | 1.G FE                                                                    | 2,600,545   | 2,601,987                    | 01/25/2026    |
| 198280-AF-6          | COLUMBIA PIPELINE GROUP                                                                                     |      | 2.A FE                                                                    | 3,988,911   | 3,966,455                    | 06/01/2025    |
| 22535W-AD-9          | CREDIT AGRICOLE LONDON                                                                                      |      | 1.G FE                                                                    | 14,000,000  | 13,997,443                   | 10/04/2024    |
| 23346Q-AA-5          | DMASIO ISSUING TRUST                                                                                        |      | 1.B FE                                                                    | 4,250,000   | 4,250,000                    | 08/01/2074    |
| 31664Q-AA-2          | 5TH AND MENDOCINO PARTNE                                                                                    |      | 1.B FE                                                                    | 6,095,000   | 6,095,000                    | 03/01/2063    |
| 340711-AW-0          | FLORIDA GAS TRANSMISSION                                                                                    |      | 2.B FE                                                                    | 4,945,608   | 4,930,873                    | 07/15/2025    |
| 38141G-WQ-3          | GOLDMAN SACHS GROUP INC                                                                                     |      | 2.A FE                                                                    | 7,998,396   | 7,983,042                    | 09/29/2025    |
| 437076-CY-6          | HOME DEPOT                                                                                                  |      | 1.F FE                                                                    | 2,602,005   | 2,600,000                    | 12/24/2025    |
| 43776P-AA-4          | HOMESTEAD 406-A TRUST                                                                                       |      | 1.B FE                                                                    | 4,615,000   | 4,615,000                    | 09/01/2074    |
| 52637H-AA-2          | LEO8CARTERSVILLE LLC                                                                                        |      | 1.B FE                                                                    | 11,600,000  | 11,600,000                   | 04/01/2062    |
| 58769J-AH-0          | MERCEDES-BENZ FIN NA                                                                                        |      | 1.F FE                                                                    | 18,529,528  | 18,500,000                   | 08/01/2025    |
| 58769J-AV-9          | MERCEDES-BENZ FIN NA                                                                                        |      | 1.F FE                                                                    | 3,623,861   | 3,620,000                    | 07/31/2026    |
| 60700J-CU-7          | MIZUHO MARKETS CAYMAN                                                                                       |      | 1.F FE                                                                    | 11,692,442  | 11,700,000                   | 08/14/2026    |
| 64953B-BC-1          | NEW YORK LIFE GLOBAL                                                                                        |      | 1.A FE                                                                    | 15,027,567  | 15,000,000                   | 06/13/2025    |
| 65364U-AK-2          | NIAGARA MOHAWK POWER                                                                                        |      | 2.A FE                                                                    | 2,000,000   | 2,000,000                    | 10/01/2024    |
| 67077M-AZ-1          | NUTRIEN LTD COM                                                                                             |      | 2.B FE                                                                    | 5,216,933   | 5,215,795                    | 11/07/2024    |
| 6944PL-2T-5          | PACIFIC LIFE OF IL                                                                                          |      | 1.D FE                                                                    | 15,038,004  | 15,000,000                   | 06/16/2025    |
| 72650R-BF-8          | PLAINS ALL AMER PIPELINE                                                                                    |      | 2.B FE                                                                    | 2,807,814   | 2,808,110                    | 11/01/2024    |
| 76132F-AB-3          | RETAIL OPPORTUNITY IN                                                                                       |      | 2.B FE                                                                    | 8,900,048   | 8,900,091                    | 12/15/2024    |
| 78403D-AN-0          | SBA TOWER TRUST                                                                                             |      | 1.F FE                                                                    | 2,007,382   | 2,014,005                    | 01/15/2025    |
| 830867-AA-5          | DELTA AIR LINES/SKYMILES DELTA AIR CORP                                                                     |      | 2.A FE                                                                    | 5,495,472   | 5,489,830                    | 10/20/2025    |
| 89236T-ML-6          | TOYOTA                                                                                                      |      | 1.E FE                                                                    | 2,312,539   | 2,300,000                    | 08/07/2026    |
| 89788J-AA-7          | TRUIST BANK                                                                                                 |      | 1.G FE                                                                    | 788,120     | 785,248                      | 03/10/2025    |
| 902674-ZX-1          | UBS AG LONDON                                                                                               |      | 1.E FE                                                                    | 1,506,625   | 1,508,796                    | 09/11/2025    |
| 91324P-FE-7          | UNITEDHEALTH GROUP INC                                                                                      |      | 1.F FE                                                                    | 2,431,255   | 2,425,000                    | 07/15/2026    |
| 91911A-AA-2          | VALENCIA GROVE II LLC                                                                                       |      | 1.B FE                                                                    | 2,750,000   | 2,750,000                    | 12/01/2062    |
| 928668-CJ-9          | VOLKSWAGEN GROUP AMERICA                                                                                    |      | 1.G FE                                                                    | 2,807,293   | 2,800,000                    | 08/14/2026    |
| 1019999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                         |      |                                                                           | 250,269,468 | 247,012,800                  | XXX           |
| 1109999999           | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                                   |      |                                                                           | 250,269,468 | 247,012,800                  | 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                                                                                  |      |                                                                           | 266,755,454 | 263,498,791                  | 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                                                         |      |                                                                           | 20,058,841  | 20,058,841                   | 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                                                                                                 |      |                                                                           | 286,814,295 | 283,557,632                  | 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           |
| 08861Q-K2-0          | BETHIS CP                                                                                                   |      | 2.A                                                                       | 4,916,819   | 4,916,819                    | 10/02/2024    |
| 22532X-VL-6          | CREDIT AGRICOLE CIB NY                                                                                      |      | 1.A                                                                       | 10,300,000  | 10,300,000                   | 01/31/2025    |
| 90275D-TN-0          | UBS AG STAMFORD CT                                                                                          |      | 1.A                                                                       | 14,700,000  | 14,700,000                   | 07/17/2025    |
| 9509999999           | Subtotal - Short-Term Invested Assets (Schedule DA type)                                                    |      |                                                                           | 29,916,819  | 29,916,819                   | XXX           |
| 000000-00-0          | Key Bank Money Market Account                                                                               |      |                                                                           | 31,050,000  | 31,050,000                   |               |
| 000000-00-0          | Huntington Bank Money Market Account                                                                        |      |                                                                           | 31,050,000  | 31,050,000                   |               |
| 000000-00-0          | Fifth Third Money Market Account                                                                            |      |                                                                           | 31,050,000  | 31,050,000                   |               |
| 9609999999           | Subtotal - Cash (Schedule E Part 1 type)                                                                    |      |                                                                           | 93,150,000  | 93,150,000                   | XXX           |
|                      | BATINT CP                                                                                                   |      | 2.A                                                                       | 18,997,393  | 18,997,393                   | 10/01/2024    |

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<br>Identification | Description                                          | Code  | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | Fair Value            | Book/Adjusted<br>Carrying Value | Maturity Date         |
| .....                   | BETHIS CP .....                                      | ..... | .....2.A .....                                                                              | .....9,896,500 .....  | .....9,896,500 .....            | .....10/29/2024 ..... |
| .....                   | CVS CORP CP .....                                    | ..... | .....2.A .....                                                                              | .....18,397,470 ..... | .....18,397,470 .....           | .....10/01/2024 ..... |
| .....                   | CATHOLIC HEALTH INITIATV CP .....                    | ..... | .....2.A .....                                                                              | .....14,935,958 ..... | .....14,935,958 .....           | .....10/15/2024 ..... |
| .....                   | CATHOLIC HEALTH INITIATV CP .....                    | ..... | .....2.A .....                                                                              | .....5,930,983 .....  | .....5,930,983 .....            | .....12/10/2024 ..... |
| .....                   | CHUGACH ELECTRIC ASSN CP .....                       | ..... | .....2.A .....                                                                              | .....547,713 .....    | .....547,713 .....              | .....10/24/2024 ..... |
| .....                   | CITY OF HOPE/THE CP .....                            | ..... | .....2.A .....                                                                              | .....9,909,875 .....  | .....9,909,875 .....            | .....11/21/2024 ..... |
| 262006-20-8 .....       | DREYFUS GOVERN CASH MGMT INS MONEY MARKE .....       | ..... | .....1.A .....                                                                              | .....31,734,584 ..... | .....31,734,584 .....           | ..... .....           |
| .....                   | INTERCONTINENTALEXCHANGE CP .....                    | ..... | .....2.A .....                                                                              | .....7,984,569 .....  | .....7,984,569 .....            | .....10/07/2024 ..... |
| .....                   | MEMORIAL HLTH SYST/IL CP .....                       | ..... | .....2.A .....                                                                              | .....4,624,890 .....  | .....4,624,890 .....            | .....10/22/2024 ..... |
| .....                   | MID-AMERICA APARTMENTS CP .....                      | ..... | .....2.A .....                                                                              | .....4,995,178 .....  | .....4,995,178 .....            | .....10/01/2024 ..... |
| .....                   | MONTANA-DAKOTA UTILITIES CP .....                    | ..... | .....2.A .....                                                                              | .....8,798,766 .....  | .....8,798,766 .....            | .....10/01/2024 ..... |
| .....                   | NEW JERSEY NATURAL GAS CP .....                      | ..... | .....2.A .....                                                                              | .....10,988,494 ..... | .....10,988,494 .....           | .....10/01/2024 ..... |
| .....                   | NEXTERA CP .....                                     | ..... | .....2.A .....                                                                              | .....23,510,538 ..... | .....23,510,538 .....           | .....10/11/2024 ..... |
| .....                   | OGS CP .....                                         | ..... | .....2.A .....                                                                              | .....3,982,167 .....  | .....3,982,167 .....            | .....10/09/2024 ..... |
| .....                   | PEOPLES GAS LIGHT & COKE CP .....                    | ..... | .....2.A .....                                                                              | .....4,899,340 .....  | .....4,899,340 .....            | .....10/01/2024 ..... |
| .....                   | SONOCO PRODUCTS COMPANY CP .....                     | ..... | .....2.A .....                                                                              | .....8,898,789 .....  | .....8,898,789 .....            | .....10/01/2024 ..... |
| 9709999999              | Subtotal - Cash Equivalents (Schedule E Part 2 type) |       |                                                                                             | 189,043,207           | 189,043,207                     | XXX                   |
| 9999999999              | Totals                                               |       |                                                                                             | 598,924,321           | 595,667,658                     | XXX                   |

General Interrogatories:

1. Total activity for the year

Fair Value \$ .....123,914,663

Book/Adjusted Carrying Value \$ .....120,733,495
2. Average balance for the year

Fair Value \$ .....415,757,673

Book/Adjusted Carrying Value \$ .....417,012,259

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                                                                                                                              | 2    | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month<br>During Current Quarter |                   |                  | 9      |
|------------------------------------------------------------------------------------------------------------------------------------------------|------|------------------|----------------------------------------------------|------------------------------------------------------|-------------------------------------------------------------|-------------------|------------------|--------|
|                                                                                                                                                |      |                  |                                                    |                                                      | 6                                                           | 7                 | 8                |        |
|                                                                                                                                                |      |                  |                                                    |                                                      | First Month                                                 | Second Month      | Third Month      |        |
| Depository                                                                                                                                     | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |                                                             |                   |                  | *      |
| BANK OF NEW YORK MELLON ..... NEW YORK, NY .....                                                                                               |      | ..0.000          | .....0                                             | .....0                                               | .....3,576,051                                              | .....(29,493,629) | .....9,311,842   | ..XXX. |
| FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....                                                                                              |      | ..0.000          | .....0                                             | .....0                                               | .....1,488,185                                              | .....1,488,185    | .....1,488,185   | ..XXX. |
| FIFTH THIRD BANK ..... CINCINNATI, OH .....                                                                                                    |      | ..0.000          | .....0                                             | .....0                                               | .....31,908,291                                             | .....24,823,016   | .....35,689,331  | ..XXX. |
| GOLDMAN SACHS ..... NEW YORK, NY .....                                                                                                         |      | ..0.000          | .....0                                             | .....0                                               | .....1,982,521                                              | .....2,687,184    | .....1,474,694   | ..XXX. |
| HUNTINGTON BANK ..... COLUMBUS, OH .....                                                                                                       |      | ..0.000          | .....0                                             | .....0                                               | .....31,069,680                                             | .....31,069,755   | .....31,069,831  | ..XXX. |
| KEYCORP (KEY BANK) ..... CLEVELAND, OH .....                                                                                                   |      | ..0.000          | .....0                                             | .....0                                               | .....31,065,885                                             | .....31,165,956   | .....31,066,028  | ..XXX. |
| PNC BANK ..... CINCINNATI, OH .....                                                                                                            |      | ..0.000          | .....0                                             | .....0                                               | .....(53,719,918)                                           | .....(27,980,931) | .....(9,856,534) | ..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                                               | .....228,480                                                | .....226,757      | .....200,579     | XXX    |
| 0199999. Totals - Open Depositories                                                                                                            | XXX  | XXX              | .....0                                             | .....0                                               | .....47,599,176                                             | .....33,986,293   | .....100,443,955 | 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                                               | .....47,599,176                                             | .....33,986,293   | .....100,443,955 | XXX    |
| 0499999. Cash in Company's Office                                                                                                              | XXX  | XXX              | .....XXX                                           | .....XXX                                             |                                                             |                   |                  | XXX    |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |                   |                  |        |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |                   |                  |        |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |                   |                  |        |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |                   |                  |        |
| .....                                                                                                                                          |      |                  |                                                    |                                                      |                                                             |                   |                  |        |
| 0599999. Total - Cash                                                                                                                          | XXX  | XXX              | .....0                                             | .....0                                               | .....47,599,176                                             | .....33,986,293   | .....100,443,955 | XXX    |

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1                                                                                               | 2                                               | 3       | 4                | 5                | 6                | 7                            | 8                                  | 9                           |
|-------------------------------------------------------------------------------------------------|-------------------------------------------------|---------|------------------|------------------|------------------|------------------------------|------------------------------------|-----------------------------|
| CUSIP                                                                                           | Description                                     | Code    | Date Acquired    | Rate of Interest | Maturity Date    | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| 0109999999. Total - U.S. Government Bonds                                                       |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0309999999. Total - All Other Government Bonds                                                  |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds                              |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0709999999. Total - U.S. Political Subdivisions Bonds                                           |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 0909999999. Total - U.S. Special Revenues Bonds                                                 |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| .....                                                                                           | BATINT CP .....                                 | .....   | 09/30/2024 ..... | 4.940 .....      | 10/01/2024 ..... | 18,997,393 .....             | 2,607 .....                        | 0 .....                     |
| .....                                                                                           | BETHIS CP .....                                 | .....   | 08/21/2024 ..... | 5.400 .....      | 10/29/2024 ..... | 9,896,500 .....              | 61,500 .....                       | 0 .....                     |
| .....                                                                                           | CVS CORP CP .....                               | .....   | 09/30/2024 ..... | 4.950 .....      | 10/01/2024 ..... | 18,397,470 .....             | 2,530 .....                        | 0 .....                     |
| .....                                                                                           | CATHOLIC HEALTH INITIATV CP .....               | .....   | 09/16/2024 ..... | 5.300 .....      | 10/15/2024 ..... | 14,935,958 .....             | 33,125 .....                       | 0 .....                     |
| .....                                                                                           | CATHOLIC HEALTH INITIATV CP .....               | .....   | 09/19/2024 ..... | 5.050 .....      | 12/10/2024 ..... | 5,930,983 .....              | 10,100 .....                       | 0 .....                     |
| .....                                                                                           | CHUGAOH ELECTRIC ASSN CP .....                  | .....   | 09/24/2024 ..... | 4.990 .....      | 10/24/2024 ..... | 547,713 .....                | 534 .....                          | 0 .....                     |
| .....                                                                                           | CITY OF HOPE/THE CP .....                       | .....   | 09/19/2024 ..... | 5.150 .....      | 11/21/2024 ..... | 9,909,875 .....              | 17,167 .....                       | 0 .....                     |
| .....                                                                                           | INTERCONTINENTALEXCHANGE CP .....               | .....   | 09/23/2024 ..... | 4.960 .....      | 10/07/2024 ..... | 7,984,569 .....              | 8,818 .....                        | 0 .....                     |
| .....                                                                                           | MEMORIAL HLTH SYST/IL CP .....                  | .....   | 09/16/2024 ..... | 5.400 .....      | 10/22/2024 ..... | 4,624,890 .....              | 10,463 .....                       | 0 .....                     |
| .....                                                                                           | MID-AMERICA APARTMENTS CP .....                 | .....   | 09/24/2024 ..... | 4.960 .....      | 10/01/2024 ..... | 4,995,178 .....              | 4,822 .....                        | 0 .....                     |
| .....                                                                                           | MONTANA-DAKOTA UTILITIES CP .....               | .....   | 09/30/2024 ..... | 5.050 .....      | 10/01/2024 ..... | 8,798,766 .....              | 1,234 .....                        | 0 .....                     |
| .....                                                                                           | NEW JERSEY NATURAL GAS CP .....                 | .....   | 09/30/2024 ..... | 4.930 .....      | 10/01/2024 ..... | 10,998,494 .....             | 1,506 .....                        | 0 .....                     |
| .....                                                                                           | NEXTERA CP .....                                | .....   | 08/19/2024 ..... | 5.430 .....      | 10/11/2024 ..... | 23,510,538 .....             | 153,714 .....                      | 0 .....                     |
| .....                                                                                           | OCS CP .....                                    | .....   | 09/09/2024 ..... | 5.350 .....      | 10/09/2024 ..... | 3,982,167 .....              | 13,078 .....                       | 0 .....                     |
| .....                                                                                           | PEOPLES GAS LIGHT & COKE CP .....               | .....   | 09/30/2024 ..... | 4.850 .....      | 10/01/2024 ..... | 4,899,340 .....              | 660 .....                          | 0 .....                     |
| .....                                                                                           | SONOCO PRODUCTS COMPANY CP .....                | .....   | 09/30/2024 ..... | 4.900 .....      | 10/01/2024 ..... | 8,898,789 .....              | 1,211 .....                        | 0 .....                     |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |                                                 |         |                  |                  |                  | 157,308,623                  | 323,069                            | 0                           |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                           |                                                 |         |                  |                  |                  | 157,308,623                  | 323,069                            | 0                           |
| 1309999999. Total - Hybrid Securities                                                           |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds                                   |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 1909999999. Subtotal - Unaffiliated Bank Loans                                                  |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2419999999. Total - Issuer Obligations                                                          |                                                 |         |                  |                  |                  | 157,308,623                  | 323,069                            | 0                           |
| 2429999999. Total - Residential Mortgage-Backed Securities                                      |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2439999999. Total - Commercial Mortgage-Backed Securities                                       |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2449999999. Total - Other Loan-Backed and Structured Securities                                 |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2459999999. Total - SVO Identified Funds                                                        |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2469999999. Total - Affiliated Bank Loans                                                       |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2479999999. Total - Unaffiliated Bank Loans                                                     |                                                 |         |                  |                  |                  | 0                            | 0                                  | 0                           |
| 2509999999. Total Bonds                                                                         |                                                 |         |                  |                  |                  | 157,308,623                  | 323,069                            | 0                           |
| 94975H-29-6 .....                                                                               | WELLS FARGO ADVANTAGE MONEY MARKET .....        | SD..... | 09/30/2024 ..... | 0.000 .....      | .....            | 25,000 .....                 | 0 .....                            | 866 .....                   |
| 8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO              |                                                 |         |                  |                  |                  | 25,000                       | 0                                  | 866                         |
| 262006-20-8 .....                                                                               | DREYFUS GOVERN CASH MGMT 1NS MONEY MARKET ..... | .....   | 09/27/2024 ..... | 0.000 .....      | .....            | 40,240,303 .....             | 0 .....                            | 56,528 .....                |
| 8309999999. Subtotal - All Other Money Market Mutual Funds                                      |                                                 |         |                  |                  |                  | 40,240,303                   | 0                                  | 56,528                      |
| .....                                                                                           | .....                                           | .....   | .....            | .....            | .....            | .....                        | .....                              | .....                       |
| .....                                                                                           | .....                                           | .....   | .....            | .....            | .....            | .....                        | .....                              | .....                       |
| 8609999999 - Total Cash Equivalents                                                             |                                                 |         |                  |                  |                  | 197,573,926                  | 323,069                            | 57,394                      |