



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code08360836NAIC Company Code92622Employer's ID Number31-1000236
(Current)(Prior)

Organized under the Laws ofOhioState of Domicile or Port of EntryOHCincinnati, OH, US 45202

Country of DomicileUnited States of America

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

Incorporated/Organized12/01/1980Commenced Business03/05/1981

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

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

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

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

Internet Website AddressWWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbing

OTHER

Benjamin Joseph Alge, Sr VP	Michael Anthony Bacon, VP	Charles Marion Ward Barrett, VP
Troy Dale Brodie, Sr VP	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	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, Deputy GC, Asst. Secretary	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	Bruce William Maisel, VP, Enterprise CCO
Jill Tripp McGruder, Sr VP, Enterprise CMO	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
David Andrew Rosenbluth #, Sr VP	Gregory Gates Rowe, VP	Hollis Matthew Schuler, VP, Chief Technology Officer
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, Chf Ent Architect	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	Timothy Steven Stearns, VP, CCO
Jacob Cole Steuber, VP	Tracey Marie Stofa, 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	Phillip Ralph Cox	James Columbus Hale III
Robert Lloyd Lawrence	James Kirby Risk III	George Alphonse Schaefer Jr.
Robert Blair Truitt	Thomas Luke Williams	John Peter Zanoliti

State ofOhioSS

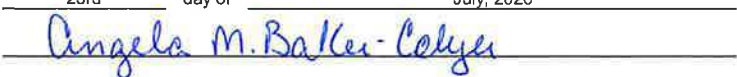
County ofHamilton

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


John Finn Barrett
Chairman of Board, President & CEO


Donald Joseph Wuebbeling
Secretary and Counsel


Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
23rd day of July, 2026


- a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....



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

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	27,775,402,924	0	27,775,402,924	26,226,097,074
2. Stocks:				
2.1 Preferred stocks	161,311,116	0	161,311,116	149,128,620
2.2 Common stocks	2,004,973,588	210,539,151	1,794,434,437	1,486,275,605
3. Mortgage loans on real estate:				
3.1 First liens	6,968,789,423	0	6,968,789,423	6,443,868,511
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$127,067,300), cash equivalents (\$601,322,796) and short-term investments (\$ 67,598,821)	795,988,917	0	795,988,917	664,034,210
6. Contract loans (including \$ premium notes)	18,747,747	0	18,747,747	19,086,956
7. Derivatives	177,056	0	177,056	17,183,009
8. Other invested assets	953,002,762	6,634,000	946,368,762	933,274,822
9. Receivables for securities	37,508,716	0	37,508,716	6,786,281
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	2,980,000	0	2,980,000	1,066,667
12. Subtotals, cash and invested assets (Lines 1 to 11)	38,718,882,249	217,173,151	38,501,709,098	35,946,801,755
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	298,855,720	22,226,457	276,629,263	253,567,450
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,288,651	0	1,288,651	1,274,163
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	14,363,670	0	14,363,670	14,710,202
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,532,277	0	6,532,277	6,231,569
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	287,832,934	0	287,832,934	298,865,615
19. Guaranty funds receivable or on deposit	20,189,952	0	20,189,952	20,189,952
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	295,311	0	295,311	3,993,942
24. Health care (\$) and other amounts receivable	5,176	5,176	0	0
25. Aggregate write-ins for other than invested assets	548,032,854	0	548,032,854	288,938,859
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	39,896,278,794	239,404,784	39,656,874,010	36,834,573,507
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,015,349,783	0	3,015,349,783	2,898,905,472
28. Total (Lines 26 and 27)	42,911,628,577	239,404,784	42,672,223,793	39,733,478,979
DETAILS OF WRITE-INS				
1101. Receivables for collateral on derivatives	2,980,000	0	2,980,000	0
1102. Receivables for collateral on revolvers	0	0	0	1,066,667
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)	2,980,000	0	2,980,000	1,066,667
2501. Admitted disallowed IMR	18,998,434	0	18,998,434	21,773,730
2502. Company owned life insurance - CSV	529,034,420	0	529,034,420	267,165,129
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)	548,032,854	0	548,032,854	288,938,859

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 28,642,480,780 less \$ included in Line 6.3 (including \$ Modco Reserve)	28,642,480,780	28,428,375,766
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	6,668,298,712	4,670,644,949
4. Contract claims:		
4.1 Life	20,084,478	17,291,980
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$0 and coupons \$ due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) ...	0	0
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$0 accident and health premiums	2,561,748	1,657,578
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$5,183,344 ceded	5,183,344	4,985,716
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$465,126 , accident and health \$ and deposit-type contract funds \$	465,126	342,816
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	108,000	8,083
13. Transfers to Separate Accounts due or accrued (net) (including \$4,052,603 accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,912,688	9,567,432
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,710,321	8,445,335
15.1 Current federal and foreign income taxes, including \$(3,290,762) on realized capital gains (losses)	18,396,372	16,493,002
15.2 Net deferred tax liability	0	0
16. Unearned investment income	542,154	451,743
17. Amounts withheld or retained by reporting entity as agent or trustee	193,683	50
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	63,275,252	52,996,558
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	769,871,707	688,217,160
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	20,176,002	25,448,361
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	3,562,493	82,799
24.09 Payable for securities	257,974,407	104,142,433
24.10 Payable for securities lending	771,213,425	466,815,743
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	85,087,139	102,529,911
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,338,097,831	34,598,497,415
27. From Separate Accounts Statement	3,015,349,783	2,898,905,472
28. Total liabilities (Lines 26 and 27)	40,353,447,614	37,497,402,887
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	0	0
33. Gross paid in and contributed surplus	1,672,408,064	1,672,408,064
34. Aggregate write-ins for special surplus funds	18,998,434	21,773,730
35. Unassigned funds (surplus)	624,869,681	539,394,298
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)	2,316,276,179	2,233,576,092
38. Totals of Lines 29, 30 and 37	2,318,776,179	2,236,076,092
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	42,672,223,793	39,733,478,979
DETAILS OF WRITE-INS		
2501. Unfunded commitment to low income housing tax credit properties	78,943,314	79,776,232
2502. Deferred fee income	1,921,397	1,616,445
2503. Payable for collateral on derivatives	640,391	17,174,961
2598. Summary of remaining write-ins for Line 25 from overflow page	3,582,037	3,962,273
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	85,087,139	102,529,911
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Admitted disallowed IMR	18,998,434	21,773,730
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	18,998,434	21,773,730

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,005,193,062	3,629,949,447	6,221,026,039
2. Considerations for supplementary contracts with life contingencies	1,038,999	1,159,377	1,902,103
3. Net investment income	952,690,170	848,054,010	1,790,230,959
4. Amortization of Interest Maintenance Reserve (IMR)	(3,220,846)	(5,394,489)	(9,477,870)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,736,829	1,838,183	3,696,441
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	11,886,940	785,103	1,969,849
9. Totals (Lines 1 to 8.3)	2,969,325,154	4,476,391,631	8,009,347,521
10. Death benefits	68,116,286	67,463,853	133,480,036
11. Matured endowments (excluding guaranteed annual pure endowments)	680,452	919,910	1,903,616
12. Annuity benefits	421,017,895	398,700,254	790,812,372
13. Disability benefits and benefits under accident and health contracts	696,359	743,318	1,480,732
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,884,160,725	2,835,427,949	4,101,483,239
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	113,104,195	60,326,125	129,983,862
18. Payments on supplementary contracts with life contingencies	1,422,481	1,504,774	2,861,369
19. Increase in aggregate reserves for life and accident and health contracts	214,505,014	916,108,284	2,086,663,047
20. Totals (Lines 10 to 19)	2,703,703,407	4,281,194,467	7,248,668,273
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	58,387,743	98,304,299	165,769,310
22. Commissions and expense allowances on reinsurance assumed	0		0
23. General insurance expenses and fraternal expenses	72,663,395	68,401,831	149,307,561
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,312,325	16,545,428	24,799,233
25. Increase in loading on deferred and uncollected premiums	216,529	649,776	467,621
26. Net transfers to or (from) Separate Accounts net of reinsurance	(43,383,494)	(61,468,303)	141,318,274
27. Aggregate write-ins for deductions	15,297,088	14,968,540	29,798,032
28. Totals (Lines 20 to 27)	2,816,196,993	4,418,596,038	7,760,128,304
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	153,128,161	57,795,593	249,219,217
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	153,128,161	57,795,593	249,219,217
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	21,448,674	11,862,895	54,998,832
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	131,679,487	45,932,698	194,220,385
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 6,785,793 (excluding taxes of \$ (118,438) transferred to the IMR)	21,011,720	6,634,567	(30,967,645)
35. Net income (Line 33 plus Line 34)	152,691,207	52,567,265	163,252,740
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,236,076,092	2,025,299,330	2,025,299,330
37. Net income (Line 35)	152,691,207	52,567,265	163,252,740
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 5,473,510	36,091,570	131,346,592	86,277,985
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(5,559,171)	(399,196)	11,525,086
41. Change in nonadmitted assets	(18,705,133)	16,985,546	42,947,883
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0		0
44. Change in asset valuation reserve	(81,654,547)	(72,826,652)	(92,887,185)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(163,840)	1,736	(339,747)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles	0		0
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (stock dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (stock dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0		0
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)	82,700,086	127,675,291	210,776,762
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,318,776,178	2,152,974,621	2,236,076,092
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	13,109	30,362	60,407
08.302. Other fee income	4,539	5,098	10,337
08.303. Company owned life insurance	11,869,292	749,643	1,899,105
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)	11,886,940	785,103	1,969,849
2701. Miscellaneous expense	405,000	0	1,375,338
2702. Benefits for employees not included elsewhere	896,596	935,441	1,793,962
2703. Securities lending expense	13,995,492	14,033,099	26,628,732
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	15,297,088	14,968,540	29,798,032
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,007,229,771	3,633,596,956	6,225,106,487
2. Net investment income	925,694,393	822,695,249	1,756,210,171
3. Miscellaneous income	1,754,478	1,873,643	3,767,185
4. Total (Lines 1 to 3)	2,934,678,642	4,458,165,848	7,985,083,843
5. Benefit and loss related payments	2,486,887,000	3,370,417,245	5,167,139,120
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(36,564,910)	(59,913,228)	144,393,817
7. Commissions, expenses paid and aggregate write-ins for deductions	158,176,556	198,975,671	374,014,907
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 7,317,641 tax on capital gains (losses)	26,209,438	30,681,196	65,508,586
10. Total (Lines 5 through 9)	2,634,708,084	3,540,160,884	5,751,056,430
11. Net cash from operations (Line 4 minus Line 10)	299,970,558	918,004,964	2,234,027,413
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,712,216,202	3,747,000,961	7,873,394,018
12.2 Stocks	136,676,914	129,132,934	245,624,359
12.3 Mortgage loans	385,195,603	284,963,798	674,657,321
12.4 Real estate	0	0	0
12.5 Other invested assets	32,216,158	27,769,592	50,961,144
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,336)	(31,681)	(34,041)
12.7 Miscellaneous proceeds	153,831,974	147,068,408	18,421,816
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,420,128,515	4,335,904,012	8,863,024,617
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,266,296,559	5,535,469,416	10,770,413,855
13.2 Stocks	395,071,816	251,425,940	357,307,520
13.3 Mortgage loans	906,852,206	718,433,228	1,314,102,974
13.4 Real estate	0	0	0
13.5 Other invested assets	31,098,090	34,851,325	190,727,035
13.6 Miscellaneous applications	32,635,768	30,156,028	4,029,494
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,631,954,439	6,570,335,937	12,636,580,878
14. Net increase/(decrease) in contract loans and premium notes	(339,209)	(1,105,377)	(1,824,523)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,211,486,715)	(2,233,326,548)	(3,771,731,738)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	(19)	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,997,653,763	1,218,611,999	2,031,240,390
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	45,817,102	23,796,543	(312,276,321)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,043,470,865	1,242,408,523	1,718,964,069
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	131,954,707	(72,913,061)	181,259,744
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	664,034,209	482,774,466	482,774,466
19.2 End of period (Line 18 plus Line 19.1)	795,988,917	409,861,405	664,034,209

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	129,936,501	114,334,233	233,630,758
2. Group life	0	0	0
3. Individual annuities	1,860,142,366	3,511,663,800	5,961,803,823
4. Group annuities	37,661,618	23,611,669	65,199,984
5. Accident & health	0	0	0
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	2,027,740,485	3,649,609,702	6,260,634,565
9. Deposit-type contracts	11,360,792,639	9,306,354,757	19,028,595,332
10. Total (Lines 8 and 9)	13,388,533,124	12,955,964,459	25,289,229,897

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:

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2026</u>	<u>2025</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	152,691,208	163,252,740
(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>152,691,208</u>	<u>163,252,740</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	2,318,776,179	2,236,076,092
(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>2,318,776,179</u>	<u>2,236,076,092</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 (1) those for which an other-than-temporary impairment has been recognized or (2) less than high quality securities (rating of A or lower) 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 2026.

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 June 30, 2026, 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 JUNE 30, 2026 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 June 30, 2026, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2026:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	32,121,416
2. 12 Months or Longer	225,470,830
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	3,398,798,658
2. 12 Months or Longer	2,923,724,035

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or replugged is \$767.7 million.

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

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

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

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

J. Real Estate. No Change.

K. Investments in Tax Credit Structures (tax credit investments). No significant holdings. No Change.

L. Restricted Assets.

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	—	—	—	—	—	—	—
b. Collateral held under security lending agreements	768,007,269	—	—	—	768,007,269	464,366,251	303,641,018
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	188,170,301	—	—	—	188,170,301	139,396,401	48,773,900
j. On deposit with states	2,573,130	—	—	—	2,573,130	2,572,927	203
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

l.	Pledged collateral to FHLB (including assets backing funding agreements)	6,317,827,234	—	—	—	6,317,827,234	6,173,125,729	144,701,505
m.	Pledged as collateral not captured in other categories	20,240,690	—	—	—	20,240,690	20,278,250	(37,560)
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance agreements	—	—	—	—	—	—	—
q.	Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—
r.	Total restricted Assets (Sum of a through q)	7,296,818,624	—	—	—	7,296,818,624	6,799,739,558	497,079,066

(a) Subset of column 1

(b) Subset of column 3

Restricted Asset Category	Current Year						
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage		12 N/A for Quarterly - Amount Reported in General Interrogatories	13 N/A for Quarterly - Difference from Note and GI	14 N/A for Quarterly - GI Ref
			10	11			
			Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)			
a. Subject to contractual obligation for which liability is not shown	—	—	— %	— %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	768,007,269	1.790 %	1.800 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	—	— %	— %	—	—	26.21
d. Subject to reverse repurchase agreements	—	—	— %	— %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	— %	— %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %	—	—	26.24
g. Placed under option contracts	—	—	— %	— %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %	—	—	26.26
i. FHLB capital stock	—	188,170,301	0.439 %	0.441 %	—	—	26.27
j. On deposit with states	—	2,573,130	0.006 %	0.006 %	—	—	26.28
k. On deposit with other regulatory bodies	—	—	— %	— %	—	—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	6,317,827,234	14.723 %	14.805 %	—	—	26.31
m. Pledged as collateral not captured in other categories	—	20,240,690	0.047 %	0.047 %	—	—	26.30
n. Other restricted assets	—	—	— %	— %	—	—	26.32
o. Collateral assets received and on balance sheet	—	—	— %	— %	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
r. Total restricted Assets (Sum of a through q)	—	7,296,818,624	17.005 %	17.099 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

Reporting entities shall explain the differences between amounts reported in Note 5L(1) and the general interrogatories. This shall include all instances in which an amount is reported in column 13 above.

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04+25.05	—	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.31	—	
26.30	—	
26.32	—	

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate).

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
RGA Longevity Swap	19,174,023	—	—	—	19,174,023	19,211,583	(37,560)	19,174,023	0.045 %	0.045 %
Goldman Sachs	1,066,667	—	—	—	1,066,667	1,066,667	—	1,066,667	0.002 %	0.002 %
Total (c)	20,240,690	—	—	—	20,240,690	20,278,250	(37,560)	20,240,690	0.047 %	0.047 %
Amount of Total pledged under derivative contracts	—	—	—	—	—	—	—	—	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	20,240,690	—	—	—	20,240,690	20,278,250	(37,560)	20,240,690	XXX	XXX

- (a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

(3) Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate). None.

(4) Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements. None.

(5) Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.) None.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	177,056	—	177,056

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	3,562,493	—	3,562,493

* 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.

S. Aggregate Collateral Loans by Qualifying Investment Collateral. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$4,796.0 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.

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	164,674,022	164,674,022	—
(d) Excess Stock	3,496,279	3,496,279	—
(e) Aggregate Total (a+b+c+d)	188,170,301	188,170,301	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,796,040,927	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	114,325,601	114,325,601	—
(d) Excess Stock	5,070,800	5,070,800	—
(e) Aggregate Total (a+b+c+d)	139,396,401	139,396,401	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,576,272,637	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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years	
Membership Stock							
1. Class A	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)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	6,245,376,498	6,317,827,234	3,659,422,700
2. Current Year General Account Total Collateral Pledged	6,245,376,498	6,317,827,234	3,659,422,700
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	6,176,715,818	6,173,125,729	2,540,568,900

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	6,245,376,498	6,317,827,234	3,659,422,700
2. Current Year General Account Maximum Collateral Pledged	6,245,376,498	6,317,827,234	3,659,422,700
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	6,346,897,336	6,371,894,258	3,075,968,900

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	3,659,422,700	3,659,422,700	—	3,660,573,894
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,659,422,700	3,659,422,700	—	3,660,573,894
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	2,540,568,900	2,540,568,900	—	2,540,643,886
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	2,540,568,900	2,540,568,900	—	2,540,643,886

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	3,958,017,400	3,958,017,400	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	3,958,017,400	3,958,017,400	—

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

C. Unused commitments and lines of credit for financing arrangements:

Current Year				Prior Year			
Unused Commitments		Unused Lines of Credit		Unused Commitments		Unused Lines of Credit	
Short-Term (contracts terminating in 12 months or less)	\$ 1,136,618,227	\$ —	\$ 2,035,703,737	\$ —			
Long-Term (contracts terminating in more than 12 months)	\$ —	\$ —	\$ —	\$ —			
Total	\$ 1,136,618,227	\$ —	\$ 2,035,703,737	\$ —			

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2026

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: Issuer credit obligations	146,834,616	11,160,474	—	—	157,995,090
Bonds: Asset-backed securities	—	18,566,745	—	—	18,566,745
Common stock: Unaffiliated	1,523,948,369	—	758,168	—	1,524,706,537
Common stock: Mutual funds	77,852,010	—	—	—	77,852,010
Preferred stock	—	161,311,116	—	—	161,311,116
Other invested assets: Residual tranche, fixed income	—	—	8,098,729	5,020,932	13,119,661
Derivative assets: TBA forward	—	177,055	—	—	177,055
Separate account assets *	25,641,094	219,070,831	—	—	244,711,925
Total assets at fair value	1,774,276,089	410,286,221	8,856,897	5,020,932	2,198,440,139

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: Interest rate swaps	—	(3,562,493)	—	—	(3,562,493)
Total liabilities at fair value	—	(3,562,493)	—	—	(3,562,493)

*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.

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

Quarter Ended at 06/30/2026

Description	Beginning Balance at 04/01/2026	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 06/30/2026
a. Assets										
Common stock: Unaffiliated	745,803	—	—	16,864	140,088	—	—	(144,587)	—	758,168
Other invested assets: Residual tranche, fixed income	7,498,729	—	—	9,748	(9,748)	600,000	—	—	—	8,098,729
Total Assets	8,244,532	—	—	26,612	130,340	600,000	—	(144,587)	—	8,856,897

Quarter Ended at 03/31/2026

Description	Beginning Balance at 01/01/2026	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 03/31/2026
a. Assets										
Common stock: Unaffiliated	2,609,724	—	—	1,580,854	(1,521,976)	—	—	(1,922,799)	—	745,803
Other invested assets: Residual tranche, fixed income	7,348,729	—	—	29,164	(29,164)	150,000	—	—	—	7,498,729
Total Assets	9,958,453	—	—	1,610,018	(1,551,140)	150,000	—	(1,922,799)	—	8,244,532

- (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 NAIC 6 corporate bonds, bank loans, and below investment grade commercial and residential mortgage-backed securities initially rated NAIC 6. The fair value of these instruments has been determined 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 common stock included in Level 3 has been determined by broker quotes.

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, mortgage-backed securities, and surplus notes. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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: Issuer credit obligations	15,142,602,071	15,340,772,676	561,383,745	13,883,223,671	697,994,655	—	—
Bonds: Asset-backed securities	12,236,767,790	12,434,630,249	—	11,262,438,265	974,329,525	—	—
Common stock: Unaffiliated**	1,712,876,837	1,712,876,837	1,712,118,669	—	758,168	—	—
Common stock: Mutual funds	77,852,010	77,852,010	77,852,010	—	—	—	—
Preferred stock	161,311,116	161,311,116	—	161,311,116	—	—	—
Mortgage loans	6,991,735,749	6,968,789,423	—	—	6,991,735,749	—	—
Cash, cash equivalents, & short-term investments	796,815,199	795,988,916	796,815,199	—	—	—	—
Other invested assets: Surplus notes	50,748,512	51,734,917	—	50,748,512	—	—	—
Other invested assets: Residual tranche, fixed income	96,832,588	76,506,684	—	—	30,051,642	66,780,946	—
Other invested assets: Debt securities that do not qualify as bonds	49,426,458	48,903,856	—	49,426,458	—	—	—
Derivative assets	177,055	177,055	—	177,055	—	—	—
Cash collateral receivable	2,980,000	2,980,000	—	2,980,000	—	—	—
Separate account assets	2,988,633,603	3,015,349,783	131,242,943	2,818,548,725	38,841,935	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(24,264,665,702)	(24,608,913,974)	—	—	(24,264,665,702)	—	—
Derivative liabilities	(3,562,493)	(3,562,493)	—	(3,562,493)	—	—	—
Cash collateral payable	(640,391)	(640,391)	—	(640,391)	—	—	—
Separate account liabilities *	(2,644,282,156)	(2,698,942,713)	—	—	(2,644,282,156)	—	—
Securities lending liability	(771,213,425)	(771,213,425)	—	(771,213,425)	—	—	—

*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, the Company does 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 and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Other Invested Assets

Other invested assets includes surplus notes, fixed income residual tranches, and debt securities that do not qualify as a bond. The fair values of these assets have been determined using the same methodologies as debt and equity securities. For investments utilizing NAV, see Note 20E for a description.

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 derivative instruments. The fair value is based upon the stated amount.

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.

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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.

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.

Securities Lending Liability

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

- D. Not applicable.
- E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of fixed income residual tranches. These residual tranches represent equity interests in feeder funds and are stapled to fixed income notes. These investments have to be sold in the same proportion with the note. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The Company's unfunded commitment for these investments is \$26.9 million.

21. Other Items.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net negative (disallowed) IMR

	<u>Total</u>	<u>General Account</u>	<u>Insulated Separate Account</u>	<u>Non-Insulated Separate Account</u>
	\$ 18,998,434	\$ 18,998,434	\$ —	\$ —

(2) Negative (disallowed) IMR admitted

	<u>Total</u>	<u>General Account</u>	<u>Insulated Separate Account</u>	<u>Non-Insulated Separate Account</u>
	\$ 18,998,434	\$ 18,998,434	\$ —	\$ —

(3) Calculated adjusted capital and surplus

	<u>Total</u>
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	\$ 2,277,173,955
b. Net Positive Goodwill (admitted)	\$ —
c. EDP Equipment & Operating System Software (admitted)	\$ —
d. Net DTAs (admitted)	\$ 306,050,414
e. Net Negative (disallowed) IMR (admitted)	\$ 16,206,016
f. Adjusted Capital and Surplus (a-(b+c+d+e))	\$ 1,954,917,525

(4) Percentage of adjusted capital and surplus

	<u>Total</u>
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	1.0 %

(5) Allocated gains/losses to IMR from derivatives None.

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]

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

- 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 JUNE 30, 2026 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES...
W&S Advisory Services, LLC	Cincinnati, Ohio				YES...
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES...
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES...
Touchstone Securities, Inc.	Cincinnati, Ohio				YES...
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES...

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 364,172,334
- 13.1

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

Yes [X] No []
- 13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$ 51,435,000	\$ 48,245,000
13.22 Preferred Stock	\$ 0	\$
13.23 Common Stock	\$ 275,791,423	\$ 292,096,750
13.24 Short-Term Investments	\$	\$
13.25 Mortgage Loans on Real Estate	\$ 0	\$
13.26 All Other	\$ 383,577,531	\$ 374,542,072
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$ 710,803,954	\$ 714,883,822
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$
- 14.1

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

Yes [X] No []
- 14.2

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 []
15.

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

15.1

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

\$ 767,690,169

15.2

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

\$ 768,007,269

15.3

Total payable for securities lending reported on the liability page.

\$ 771,213,425

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

16. 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 []
- 16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

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

- 16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A []
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X] N/A []
- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:
.....
18. 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 []

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

19.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?

Yes [] No [X]
20.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a.

The shares were purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

153,025,170

1.13

Commercial Mortgages

\$

6,755,305,120

1.14

Total Mortgages in Good Standing

\$

6,908,330,290

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

\$

32,071,092

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

32,071,092

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

28,388,041

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

28,388,041

1.5

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

\$

6,968,789,423

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
Total	0

Showing All New Reinsurance Treaties - Current Year to Date

NONE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	Active Status (a)							
1. Alabama	AL	L	701,548	14,126,450	0	0	14,827,998	381,642
2. Alaska	AK	L	36,194	4,226,041	0	0	4,262,235	0
3. Arizona	AZ	L	846,383	44,229,840	0	0	45,076,223	2,593,804
4. Arkansas	AR	L	369,444	5,437,507	0	0	5,806,951	534,642
5. California	CA	L	9,686,459	266,100,626	0	0	275,787,085	6,688,260
6. Colorado	CO	L	506,206	54,350,967	0	0	54,857,173	1,993,603
7. Connecticut	CT	L	965,884	33,676,183	0	0	34,642,067	3,870,606
8. Delaware	DE	L	740,040	9,352,679	0	0	10,092,719	748,000
9. District of Columbia	DC	L	243,410	5,033,067	0	0	5,276,477	523,385
10. Florida	FL	L	7,137,931	138,473,926	0	0	145,611,857	8,461,808
11. Georgia	GA	L	1,695,599	42,865,337	0	0	44,560,936	4,069,111
12. Hawaii	HI	L	665,235	5,131,192	0	0	5,796,427	500,000
13. Idaho	ID	L	42,591	12,222,091	0	0	12,264,682	128,366
14. Illinois	IL	L	7,892,788	86,391,895	0	0	94,284,683	2,863,857
15. Indiana	IN	L	9,296,538	21,835,642	0	0	31,132,180	914,833
16. Iowa	IA	L	82,929	11,740,198	0	0	11,823,127	332,529
17. Kansas	KS	L	351,371	6,365,791	0	0	6,717,162	0
18. Kentucky	KY	L	4,943,026	13,193,161	0	0	18,136,187	150,000
19. Louisiana	LA	L	1,908,896	14,096,542	0	0	16,005,438	0
20. Maine	ME	L	27,152	6,328,962	0	0	6,356,114	1,087,983
21. Maryland	MD	L	2,794,713	28,209,881	0	0	31,004,594	4,010,888
22. Massachusetts	MA	L	291,748	116,904,997	0	0	117,196,745	9,196,153
23. Michigan	MI	L	3,928,497	63,101,057	0	0	67,029,554	2,737,084
24. Minnesota	MN	L	2,165,667	40,232,684	0	0	42,398,351	5,753,864
25. Mississippi	MS	L	432,090	4,082,465	0	0	4,514,555	514,378
26. Missouri	MO	L	1,861,290	20,405,097	0	0	22,266,387	784,562
27. Montana	MT	L	26,052	6,721,404	0	0	6,747,456	862,772
28. Nebraska	NE	L	44,718	4,750,175	0	0	4,794,893	0
29. Nevada	NV	L	537,781	10,619,371	0	0	11,157,152	510,242
30. New Hampshire	NH	L	27,555	19,817,764	0	0	19,845,319	633,542
31. New Jersey	NJ	L	1,657,591	65,078,498	0	0	66,736,089	2,081,177
32. New Mexico	NM	L	63,283	10,737,544	0	0	10,800,827	1,015,378
33. New York	NY	N	73,976	944,497	0	0	1,018,473	0
34. North Carolina	NC	L	9,663,408	74,189,626	0	0	83,853,034	8,495,165
35. North Dakota	ND	L	14,558	887,754	0	0	902,312	0
36. Ohio	OH	L	28,535,679	107,048,422	0	0	135,584,101	11,255,852,086
37. Oklahoma	OK	L	185,781	11,644,755	0	0	11,830,536	1,458,646
38. Oregon	OR	L	115,250	27,359,344	0	0	27,474,594	900,033
39. Pennsylvania	PA	L	18,505,968	73,808,402	0	0	92,314,370	3,647,967
40. Rhode Island	RI	L	16,934	11,320,315	0	0	11,337,249	1,945,000
41. South Carolina	SC	L	1,068,638	29,701,451	0	0	30,770,089	2,115,269
42. South Dakota	SD	L	24,449	2,155,000	0	0	2,179,449	0
43. Tennessee	TN	L	1,995,844	31,056,352	0	0	33,052,196	1,112,724
44. Texas	TX	L	3,272,097	183,677,231	0	0	186,949,328	13,380,537
45. Utah	UT	L	97,699	15,432,851	0	0	15,530,550	1,704,905
46. Vermont	VT	L	7,900	6,084,411	0	0	6,092,311	0
47. Virginia	VA	L	858,472	45,193,157	0	0	46,051,629	2,501,238
48. Washington	WA	L	293,843	52,329,319	0	0	52,623,162	715,956
49. West Virginia	WV	L	1,812,868	4,780,328	0	0	6,593,196	262,000
50. Wisconsin	WI	L	682,518	30,338,321	0	0	31,020,839	2,758,644
51. Wyoming	WY	L	12,058	4,012,454	0	0	4,024,512	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	1,878	0	0	0	1,878	0
55. U.S. Virgin Islands	VI	N	108	0	0	0	108	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 alien	OT	XXX	14,623	960	0	0	15,583	0
59. Subtotal	XXX		129,225,367	1,897,803,984	0	0	2,027,029,351	11,360,792,639
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		711,134	0	0	0	711,134	0
94. Aggregate or other amounts not allocable by state	XXX		0	0	0	0	0	0
95. Totals (direct business)	XXX		129,936,501	1,897,803,984	0	0	2,027,740,485	11,360,792,639
96. Plus reinsurance assumed	XXX		0	0	0	0	0	0
97. Totals (all business)	XXX		129,936,501	1,897,803,984	0	0	2,027,740,485	11,360,792,639
98. Less reinsurance ceded	XXX		16,420,732	4,895,374	0	0	21,316,106	0
99. Totals (all business) less reinsurance ceded	XXX		113,515,769	1,892,908,610	0	0	2,006,424,379	11,360,792,639
DETAILS OF WRITE-INS								
58001. MEX Mexico	XXX		2,720	0	0	0	2,720	0
58002. ZZZ Other Alien	XXX		11,903	960	0	0	12,863	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		14,623	960	0	0	15,583	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - W&S VENTURES, LLC, OH (NON-INSURER)		99-0849352
SUBSIDIARY - W&S ADVISORY SERVICES, LLC, OH (NON-INSURER)		33-2028589
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 - TOUCHSTONE ADVISORS, INC., OH (NON-INSURER)		31-1394672
SUBSIDIARY - TOUCHSTONE SECURITIES, LLC, NE (NON-INSURER)		47-6046379
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

1) All entities are 100% owned by parent unless stated differently.

SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY (CONTINUED)		
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1779165
SUBSIDIARY - EAGLE REALTY CAPITAL PARTNERS, LLC, OH (NON-INSURER)		81-1290497
SUBSIDIARY - EAGLE REALTY INVESTMENTS, INC., OH (NON-INSURER)		31-1779151
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)		47-5482199
SUBSIDIARY - W&S REAL ESTATE HOLDINGS, LLC, OH (NON-INSURER)		06-1804432
SUBSIDIARY - WESTERN & SOUTHERN AGENCY, INC., OH (NON-INSURER)		31-1413821
SUBSIDIARY - QUEEN CITY SQUARE, LLC, OH (NON-INSURER) (99.75%)		34-1998937
SUBSIDIARY - TILL FINANCIAL, INC., NY (NON-INSURER)		83-2736694

12.1

1) All entities are 100% owned by parent unless stated differently.

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	88-3067073 .....	.....	.....	.....	1020 Winter Springs JV, LLC	.. FL.....	 NIA.....	W&S 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.....	W&S 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.....	W&S 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.....	W&S Real Estate Holdings, LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	86-1791268 .....	.....	.....	.....	Alta 287 Venture LLC	.. TX.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	39-4882292 .....	.....	.....	.....	Avienda Investor Holdings, LLC	.. MN.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..55.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-4797036 .....	.....	.....	.....	Azalea Apartment Venture, LLC	.. NC.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	39-2977795 .....	.....	.....	.....	Beach CR Investor Holdings, LLC	.. MN.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..70.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	39-4633502 .....	.....	.....	.....	Belle Ave Venture, LLC	.. OH.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-4690994 .....	.....	.....	.....	BGA Capital, LLC	.. IL.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-1583182 .....	.....	.....	.....	Broomfield SH Holding, LLC	.. CO.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-2535751 .....	.....	.....	.....	Buckeye Ventures Partners, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	..10.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3479803 .....	.....	.....	.....	BVP NEO, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	..0.990	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-3946170 .....	.....	.....	.....	Candler Road Stockbridge Venture, LLC	.. GA.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1449186 .....	.....	.....	.....	Carthage Senior Housing Ltd	.. OH.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-3238622 .....	.....	.....	.....	Cincinnati CBD Holdings, LLC	.. OH.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	99-4425720 .....	.....	.....	.....	Citistide JV, LLC	.. NC.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	39-2947284 .....	.....	.....	.....	Coconut Point Investor Holdings, LLC	.. FL.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..52.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 99937	31-1191427 .....	.....	.....	.....	Columbus Life Insurance Co	.. OH.....	 IA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-4569007 .....	.....	.....	.....	Concord HB K Clayton Holdings, LLC	.. MO.....	 NIA.....	W&S 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.....	W&S Real Estate Holdings, LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	99-2058376 .....	.....	.....	.....	Crescent Park Venture, LLC	.. OH.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-3066875 .....	.....	.....	.....	Delaney Land Partners, LLC	.. FL.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1290497 .....	.....	.....	.....	Eagle Realty Capital Partners, LLC	.. OH.....	 NIA.....	Eagle Realty Group, LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1779165 .....	.....	.....	.....	Eagle Realty Group, LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1779151 .....	.....	.....	.....	Eagle Realty Investments, Inc	.. OH.....	 NIA.....	Eagle Realty Group, LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	99-4717824 .....	.....	.....	.....	Eastside Heights Residences Holdings, LLC ...	.. TN.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..72.000	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.....	.....
. 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	92-3599326 .....	.....	.....	.....	ERG-CP FM Portfolio JV, LLC	.. FL.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..41.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	39-3791762 .....	.....	.....	.....	ERG-CP IN7 Park Creek JV, LLC	.. IN.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..70.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-0486096 .....	.....	.....	.....	ERG-CP MN 6-Pack JV, LLC	.. MN.....	 NIA.....	W&S 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.....	W&S Real Estate Holdings, LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	86-3736212 .....	.....	.....	.....	Etowah Joint Venture Partners, LLC	.. GA.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	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 .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	82-3668056 .....	.....	.....	.....	Flats Springhurst Inv Holdings, LLC	.. KY.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..100.000	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.....	.....
. 0836 ...	Western-Southern Group	 00000	45-0571051 .....	.....	.....	.....	Fort Washington Core Plus Fixed Income (ERISA), LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..59.070	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	45-0571051 .....	.....	.....	.....	Fort Washington Core Plus Fixed Income LLC .	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..12.490	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	45-0571051 .....	.....	.....	.....	Fort Washington Core Plus Fixed Income LLC .	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..10.330	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 .....	.....	.....	.....	Fort Washington High Yield Investors LLC	.. OH.....	 NIA.....	Columbus Life Insurance Co	Ownership.....	..30.240	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 .....	.....	.....	.....	Fort Washington High Yield Investors LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..6.460	Western & Southern Mutual Holding Co .	 NO.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0836 ...	Western-Southern Group	 00000	31-1702203 ..	.....	.....	.....	Fort Washington High Yield Investors LLC	.. OH.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	... 6.460	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 ..	.....	.....	.....	Fort Washington High Yield Investors LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	... 43.690	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1301863 ..	.....	.....	.....	Fort Washington Investment Advisors, Inc. ...	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 100.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1727947 ..	.....	.....	.....	Fort Washington Private Equity Investors III, L.P.	.. OH.....	 NIA.....	Fort Washington Capital Partners, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1727947 ..	.....	.....	.....	Fort Washington Private Equity Investors III, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 68.860	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	16-1648796 ..	.....	.....	.....	Fort Washington Private Equity Investors IV, L.P.	.. 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 Private Equity Investors IV, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 27.190	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1710716 ..	.....	.....	.....	Fort Washington Private Equity Investors IX, L.P.	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1710716 ..	.....	.....	.....	Fort Washington Private Equity Investors IX, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 9.470	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington Private Equity Investors IX-B, L.P.	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington Private Equity Investors IX-B, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 99.490	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1997777 ..	.....	.....	.....	Fort Washington Private Equity Investors IX-K, L.P.	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-4568842 ..	.....	.....	.....	Fort Washington Private Equity Investors V, L.P.	.. OH.....	 NIA.....	FIWPEI V GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-4568842 ..	.....	.....	.....	Fort Washington Private Equity Investors V, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 48.350	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5398098 ..	.....	.....	.....	Fort Washington Private Equity Investors V-B, L.P.	.. OH.....	 NIA.....	Fort Washington Private Equity Investors V, L.P.	Ownership.....	... 91.233	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5398098 ..	.....	.....	.....	Fort Washington Private Equity Investors V-B, L.P.	.. OH.....	 NIA.....	FIWPEI V GP, LLC	Ownership.....	... 0.518	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1073680 ..	.....	.....	.....	Fort Washington Private Equity Investors VI, L.P.	.. OH.....	 NIA.....	FIWPEI VI GP, LLC	Ownership.....	... 0.506	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1073680 ..	.....	.....	.....	Fort Washington Private Equity Investors VI, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 39.160	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	27-1321348 ..	.....	.....	.....	Fort Washington Private Equity Investors VII, L.P.	.. OH.....	 NIA.....	FIWPEI VII GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	27-1321348 ..	.....	.....	.....	Fort Washington Private Equity Investors VII, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 33.580	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	35-2485044 ..	.....	.....	.....	Fort Washington Private Equity Investors VIII, L.P.	.. OH.....	 NIA.....	FIWPEI VIII GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	35-2485044 ..	.....	.....	.....	Fort Washington Private Equity Investors VIII, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 26.800	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	32-0418436 ..	.....	.....	.....	Fort Washington Private Equity Investors VIII-B, L.P.	.. OH.....	 NIA.....	FIWPEI VIII GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	32-0418436 ..	.....	.....	.....	Fort Washington Private Equity Investors VIII-B, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 99.480	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5398156 ..	.....	.....	.....	Fort Washington Private Equity Investors V- VC, L.P.	.. OH.....	 NIA.....	Fort Washington Private Equity Investors V, L.P.	Ownership.....	... 89.590	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5398156 ..	.....	.....	.....	Fort Washington Private Equity Investors V- VC, L.P.	.. OH.....	 NIA.....	FIWPEI V GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0836 ...	Western-Southern Group	 00000	83-1005851 ..	.....	.....	.....	Fort Washington Private Equity Investors X, L.P.	.. OH.....	NIA.....	FIWEI X GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1005851 ..	.....	.....	.....	Fort Washington Private Equity Investors X, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 9.040	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1023433 ..	.....	.....	.....	Fort Washington Private Equity Investors X-B, L.P.	.. OH.....	NIA.....	FIWEI X GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1023433 ..	.....	.....	.....	Fort Washington Private Equity Investors X-B, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 99.490	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3859143 ..	.....	.....	.....	Fort Washington Private Equity Investors XI, L.P.	.. OH.....	NIA.....	FIWEI XI GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3859143 ..	.....	.....	.....	Fort Washington Private Equity Investors XI, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 16.730	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3816231 ..	.....	.....	.....	Fort Washington Private Equity Investors XI- B, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 97.930	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3816231 ..	.....	.....	.....	Fort Washington Private Equity Investors XI- B, L.P.	.. OH.....	NIA.....	FIWEI XI GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3859775 ..	.....	.....	.....	Fort Washington Private Equity Investors XI- K, L.P.	.. OH.....	NIA.....	FIWEI XI GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund II, L.P.	.. OH.....	NIA.....	Fort Washington Private Equity Investors V, L.P.	Ownership.....	... 6.700	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund II, L.P.	.. OH.....	NIA.....	Fort Washington Private Equity Investors VI, L.P.	Ownership.....	... 9.840	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund II, L.P.	.. OH.....	NIA.....	Fort Washington Private Equity Investors VII, L.P.	Ownership.....	... 5.410	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund II, L.P.	.. OH.....	NIA.....	FIWEO II GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund II, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 8.830	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund III, L.P.	.. OH.....	NIA.....	Fort Washington Private Equity Investors VII, L.P.	Ownership.....	... 3.750	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund III, L.P.	.. OH.....	NIA.....	Fort Washington Private Equity Investors VIII, L.P.	Ownership.....	... 3.180	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund III, L.P.	.. OH.....	NIA.....	FIWEO III GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund III, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 7.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	37-1736757 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund III-B, L.P.	.. OH.....	NIA.....	FIWEO III GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	37-1736757 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund III-B, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 78.970	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1483379 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund IV, L.P.	.. OH.....	NIA.....	FIWEO IV GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1483379 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund IV, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 4.850	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1503656 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund IV-B, L.P.	.. OH.....	NIA.....	FIWEO IV GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1503656 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund IV-B, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	... 99.400	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1521520 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund IV-K, L.P.	.. OH.....	NIA.....	FIWEO IV GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	93-3897598 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund V-B, L.P.	.. OH.....	NIA.....	FIWEO V GP, LLC	Ownership.....	... 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	93-3897598 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund V-B, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..99.760	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	33-2463722 ..	.....	.....	.....	Fort Washington Private Equity Opportunities Fund V-K, L.P.	.. OH.....	 NIA.....	FWPEO V GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors II, L.P.	.. OH.....	 NIA.....	FWPEI Small Market II GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors II, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..26.600	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3815473 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors II-B, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..96.890	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3815473 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors II-B, L.P.	.. OH.....	 NIA.....	FWPEI Small Market II GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	41-3098802 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors III, L.P.	.. OH.....	 NIA.....	FWPEI Small Market III GP, LLC	Ownership.....	..0.560	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	41-3098802 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors III, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..40.950	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	41-4795916 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors III-B, L.P.	.. OH.....	 NIA.....	FWPEI Small Market III GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	41-4795916 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors III-B, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..99.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3835610 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors II-K, L.P.	.. OH.....	 NIA.....	FWPEI Small Market II GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	41-4859636 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors III-K, L.P.	.. OH.....	 NIA.....	FWPEI Small Market III GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1036934 ..	.....	.....	.....	Fort Washington Private Equity Small Market Investors X-S, L.P.	.. OH.....	 NIA.....	FWPEI X GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2717266 ..	.....	.....	.....	Fort Washington Strategic Income LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..14.210	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2717266 ..	.....	.....	.....	Fort Washington Strategic Income LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..4.060	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2717266 ..	.....	.....	.....	Fort Washington Strategic Income LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..12.380	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-2353885 ..	.....	.....	.....	Fourth and Pike Apartments, LLC	.. OH.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..100.000	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 Small Market II GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	41-3133613 ..	.....	.....	.....	FWPEI Small Market III 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	93-3839620 ..	.....	.....	.....	FWPEO V 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.....	W&S Real Estate Holdings, LLC	Ownership.....	..32.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	43-2081325 ..	.....	.....	.....	Gerber Life Agency, LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 70939	13-2611847 ..	.....	.....	.....	Gerber Life Insurance Company	.. NY.....	 IA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-1277121 ..	.....	.....	.....	Hambright Road Apartments Venture, LLC	.. NC.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	... NO.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	00000	33-5013526				HB Eagle Hotel Bozeman Holdings, LLC	MT	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	W&S 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	W&S 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	W&S 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 The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
.0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	41-4771920				Kansas Commerce JV, LLC	KS	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	85-1970501				KCJAX NNW INDUSTRIAL INV. LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	65.100	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	41-2674262				KCWISE Blanco Springs LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	30.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	W&S 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	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	99-2649941				Limestone Springs Residences Holdings, LLC	GA	NIA	W&S 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	YES	
.0836	Western-Southern Group	00000	39-2831682				Lockard OZ Fund, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	40.370	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	42-2051163				Macedonia Apartments Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S 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	W&S 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	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
							Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	39-3508602				McKinney Residences Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	33-1815749				Mosby Barclay West JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	43.280	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	42-2369487				Naples Bay I Hotel Holding Company LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	75.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.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	99-2541154				Overland Park Residences Holdings, LLC	KS	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	99-5098920				Partin Settlement OZ Fund, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2019414				Pearlmark Mezzanine Realty Partners GP V, LLC	IL	NIA	Western-Southern Life Assurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	42-2859503				Pearlmark Mezzanine Realty Partners VI-WS, LP	IL	NIA	Western-Southern Life Assurance Co	Ownership	94.120	Western & Southern Mutual Holding Co	NO	
							Pearlmark Mezzanine Realty Partners V-WS, LP								
.0836	Western-Southern Group	00000	87-3280579					IL	NIA	Western-Southern Life Assurance Co	Ownership	95.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	W&S 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	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts Inv. Holdings , LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	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	W&S 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	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	93-3268963				River Reserve Property Partners, LLC	WI	NIA	W&S Real Estate Holdings, LLC	Ownership	27.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	39-2597027				San Diego Hotel Holding Company, LP	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA		Ownership	5.120	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Columbus Life Insurance Co	Ownership	0.410	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	20-5133566 ..	.....	.....	.....	Securities Lending Fund, LLC	.. OH.....	.. NIA.....	The Lafayette Life Insurance Co	Ownership.....	.. 1.220	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5133566 ..	.....	.....	.....	Securities Lending Fund, LLC	.. OH.....	.. NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	.. 0.030	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5133566 ..	.....	.....	.....	Securities Lending Fund, LLC	.. OH.....	.. NIA.....	Integrity Life Insurance Co	Ownership.....	.. 2.320	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	27-3564950 ..	.....	.....	.....	Seventh & Culvert Garage LLC	.. OH.....	.. NIA.....	W&S 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.....	W&S 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.....	W&S 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.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	39-2644061 ..	.....	.....	.....	SW Flying Horse Development LLC	.. CO.....	.. NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 55.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	93-1867642 ..	.....	.....	.....	SW Link Phase I Development, LLC	.. TX.....	.. NIA.....	W&S 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.....	W&S 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.....	W&S 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.....	W&S 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.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 62.000	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.....	.....
							The Western and Southern Life Insurance Co			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	83-2736694 ..	.....	.....	.....	Till Financial, Inc.	.. NY.....	.. NIA.....	.....	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-3418626 ..	.....	.....	.....	Timacuan Apt. Holdings, LLC	.. FL.....	.. NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-4901861 ..	.....	.....	.....	Timberlake JV, LLC	.. TN.....	.. NIA.....	W&S 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.....	.....
							Touchstone Core Municipal Bond Fund			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	31-1225804 ..	.....	.....	.....	Institution	.. MA.....	.. NIA.....	.....	Ownership.....	.. 36.650	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0849312 ..	.....	.....	.....	Touchstone Dividend Select ETF	.. DE.....	.. NIA.....	National Integrity Life Insurance Co	Ownership.....	.. 72.710	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1710355 ..	.....	.....	.....	Touchstone High Yield-Inst	.. DE.....	.. NIA.....	Western-Southern Life Assurance Co	Ownership.....	.. 68.020	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	33-1329208 ..	.....	.....	.....	Touchstone International Equity ETF	.. DE.....	.. NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	.. 9.210	Western & Southern Mutual Holding Co .	 NO.....	.....
							Touchstone Sands Capital Emerging Markets ex-China Growth ETF			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	33-1384072 ..	.....	.....	.....	.....	.. DE.....	.. NIA.....	.....	Ownership.....	.. 57.350	Western & Southern Mutual Holding Co .	 YES.....	.....
							The Western and Southern Life Insurance Co			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	33-1374353 ..	.....	.....	.....	Touchstone Sands Capital US Select Growth ...	.. DE.....	.. NIA.....	.....	Ownership.....	.. 4.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	47-6046379 ..	.....	.....	.....	Touchstone Securities, LLC	.. NE.....	.. DS.....	Touchstone Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-3352864 ..	.....	.....	.....	Touchstone Securitized Income ETF	.. DE.....	.. NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	.. 0.450	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-3352864 ..	.....	.....	.....	Touchstone Securitized Income ETF	.. DE.....	.. NIA.....	Western-Southern Life Assurance Co	Ownership.....	.. 64.740	Western & Southern Mutual Holding Co .	 NO.....	.....
							The Western and Southern Life Insurance Co			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	26-1450709 ..	.....	.....	.....	Touchstone Snds Intl GR-R6	.. DE.....	.. NIA.....	.....	Ownership.....	.. 15.740	Western & Southern Mutual Holding Co .	 NO.....	.....
							The Western and Southern Life Insurance Co			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	88-0818472 ..	.....	.....	.....	Touchstone Strategic Income Opp ETF	.. DE.....	.. NIA.....	.....	Ownership.....	.. 0.730	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0818472 ..	.....	.....	.....	Touchstone Strategic Income Opp ETF	.. DE.....	.. NIA.....	Gerber Life Insurance Co	Ownership.....	.. 38.820	Western & Southern Mutual Holding Co .	 NO.....	.....
							The Western and Southern Life Insurance Co			The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	88-0761886 ..	.....	.....	.....	Touchstone Ultra Short Income ETF	.. DE.....	.. NIA.....	.....	Ownership.....	.. 9.770	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.....	.. 0.330	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.....	.. 67.890	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-3090843 ..	.....	.....	.....	Town Madison Holdings, LLC	.. AL.....	.. NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	99-4170673 ..	.....	.....	.....	Tudor Road Apartments JV, LLC	.. MO.....	.. NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 60.970	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.....	.. 29.640	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	83-2679115 ..	.....	.....	.....	University Shade Investor Holdings, LLC	.. FL.....	.. NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 99.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	36-4107014 ..	.....	.....	.....	Vinings Trace	.. OH.....	.. NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	.. 99.000	Western & Southern Mutual Holding Co .	 NO.....	.....

SCHEDULE Y
PART 1A - DETAILS 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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	33-2028589 ..	.....	.....	.....	W&S Advisory Services, LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	. 100.000 ...	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 .	 YES.....	..... .....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	06-1804432 ..	.....	.....	.....	W&S Real Estate Holdings, LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	. 100.000 ...	Western & Southern Mutual Holding Co .	 NO.....	..... .....
. 0836 ...	Western-Southern Group	 00000	99-0849352 ..	.....	.....	.....	W&S Ventures, LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	. 100.000 ...	Western & Southern Mutual Holding Co .	 NO.....	..... .....
. 0836 ...	Western-Southern Group	 00000	39-4769270 ..	.....	.....	.....	Wavelyn Apartments JV, LLC	.. KY.....	 NIA.....	W&S Real Estate Holdings, LLC	Ownership.....	. 65.000 ...	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.....	..... .....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	31-1413821 ..	.....	.....	.....	Western & Southern Agency, Inc.	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc.	Ownership.....	. 100.000 ...	Western & Southern Mutual Holding Co .	 YES.....	..... .....
. 0836 ...	Western-Southern Group	 00000	31-1732404 ..	.....	.....	.....	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	 00000	31-1732405 ..	.....	.....	.....	Western & Southern Mutual Holding Co	.. OH.....	 UIP.....	Western & Southern Mutual Holding Co	Ownership.....	. 100.000 ...	Western & Southern Mutual Holding Co .	 NO.....	..... .....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 92622	31-1000236 ..	.....	.....	.....	Western-Southern Life Assurance Co	.. OH.....	 RE.....	Western-Southern Life Assurance Co	Ownership.....	. 100.000 ...	Western & Southern Mutual Holding Co .	 NO.....	..... .....

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2026 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.	NO

AUGUST FILING

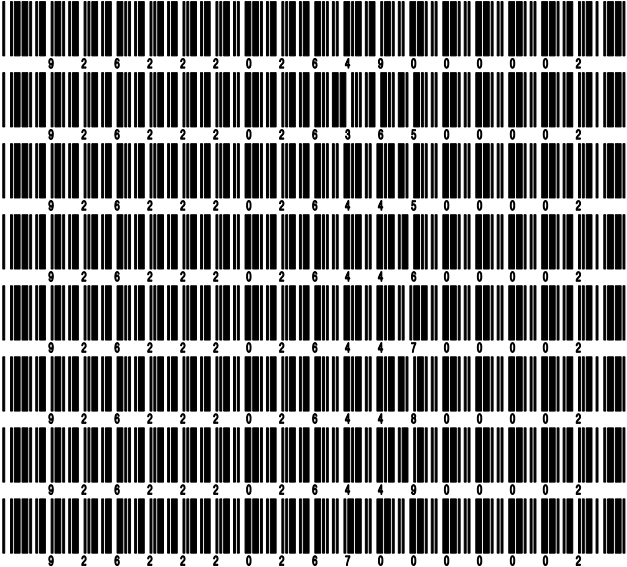
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1.
2.
3.
4.
5.
6.
7.
8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Interest payable – policy and contract funds	50,108	50,108
2505.	Uncashed drafts and checks pending escheatment to the state	3,531,929	3,912,165
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,582,037	3,962,273

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	6,443,868,515	5,799,044,254
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	747,452,924	1,056,535,498
2.2 Additional investment made after acquisition	159,399,282	257,567,476
3. Capitalized deferred interest and other	564,475	1,679,038
4. Accrual of discount	1,888,835	5,618,998
5. Unrealized valuation increase/(decrease)		0
6. Total gain (loss) on disposals	1,219,575	(1,820,044)
7. Deduct amounts received on disposals	385,195,603	674,657,321
8. Deduct amortization of premium and mortgage interest points and commitment fees	408,575	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)	6,968,789,428	6,443,868,515
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	6,968,789,428	6,443,868,515
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	6,968,789,428	6,443,868,515

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	939,034,322	722,567,590
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,005,089	156,833,871
2.2 Additional investment made after acquisition	23,093,001	82,363,846
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	670,448	651,912
5. Unrealized valuation increase/(decrease)	16,660,503	28,954,003
6. Total gain (loss) on disposals		28,685
7. Deduct amounts received on disposals	32,216,158	50,961,144
8. Deduct amortization of premium, depreciation and proportional amortization	2,244,443	1,314,441
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	90,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	953,002,762	939,034,322
12. Deduct total nonadmitted amounts	6,634,000	5,759,500
13. Statement value at end of current period (Line 11 minus Line 12)	946,368,762	933,274,822

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	28,054,974,052	25,049,114,982
2. Cost of bonds and stocks acquired	6,661,368,375	11,226,998,932
3. Accrual of discount	62,583,268	124,626,663
4. Unrealized valuation increase/(decrease)	47,008,558	73,159,992
5. Total gain (loss) on disposals	26,157,148	17,730,860
6. Deduct consideration for bonds and stocks disposed of	4,852,253,443	8,265,814,499
7. Deduct amortization of premium	61,510,636	122,590,730
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		47,300,031
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,360,327	(952,117)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	29,941,687,649	28,054,974,052
12. Deduct total nonadmitted amounts	210,539,151	193,472,734
13. Statement value at end of current period (Line 11 minus Line 12)	29,731,148,498	27,861,501,318

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	6,131,206,290	661,689,435	831,941,571	79,889,293	6,131,206,290	6,040,843,447		4,870,518,737
2. NAIC 2 (a)	7,641,606,348	9,892,845,540	9,559,287,977	(75,847,828)	7,641,606,348	7,899,316,083		7,222,912,532
3. NAIC 3 (a)	924,483,230	96,930,371	88,096,831	(725,300)	924,483,230	932,591,470		924,103,898
4. NAIC 4 (a)	493,253,352	89,028,469	99,687,977	10,581,727	493,253,352	493,175,571		471,052,797
5. NAIC 5 (a)	407,520,056	181,662,447	23,858,016	(6,418,009)	407,520,056	558,906,478		388,446,322
6. NAIC 6 (a)	10,182,261	436,473	9,206	1,563,734	10,182,261	12,173,262		10,232,304
7. Total ICO	15,608,251,537	10,922,592,735	10,602,881,578	9,043,617	15,608,251,537	15,937,006,311	0	13,887,266,590
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	10,789,658,433	650,594,154	1,147,759,064	(22,094,422)	10,789,658,433	10,270,399,101		10,449,270,996
9. NAIC 2	1,879,195,699	170,978,297	86,500,148	7,975,545	1,879,195,699	1,971,649,393		1,962,334,647
10. NAIC 3	47,906,510	65,004,819	271,319	6,645,495	47,906,510	119,285,505		35,892,784
11. NAIC 4	24,171,931	1,556,524	460,459	(18,276,663)	24,171,931	6,991,333		23,873,116
12. NAIC 5	24,958,893	2,000,938	175,399	18,025,188	24,958,893	44,809,620		30,999,105
13. NAIC 6	21,254,184	0	5,350	246,468	21,254,184	21,495,302		22,400,560
14. Total ABS	12,787,145,650	890,134,732	1,235,171,739	(7,478,389)	12,787,145,650	12,434,630,254	0	12,524,771,208
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0		0
16. NAIC 2	124,933,065	5,031,250	352,193	669,680	124,933,065	130,281,802		123,282,750
17. NAIC 3	25,190,108	4,714,907	0	408,438	25,190,108	30,313,453		25,596,958
18. NAIC 4	313,572	410,138	0	(7,858)	313,572	715,852		248,905
19. NAIC 5	0	0	0	0	0	0		0
20. NAIC 6	7	0	0	0	7	7		7
21. Total Preferred Stock	150,436,752	10,156,295	352,193	1,070,260	150,436,752	161,311,114	0	149,128,620
22. Total ICO, ABS & Preferred Stock	28,545,833,939	11,822,883,762	11,838,405,510	2,635,488	28,545,833,939	28,532,947,679	0	26,561,166,418

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

NAIC 1 \$; NAIC 2 \$596,233,637 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	67,598,821	xxx	67,598,821	503,478	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	30,925,634
2. Cost of short-term investments acquired	67,598,821	140,280,154
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		171,205,788
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	67,598,821	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	67,598,821	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)	17,100,215
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	(20,485,648)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(134,863)
6.	Considerations received/(paid) on terminations	(134,863)
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)	(3,385,433)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(3,385,433)

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.....	(3,385,438)
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)	(3,385,438)
4.	Part D, Section 1, Column 6	177,055
5.	Part D, Section 1, Column 7	(3,562,493)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(3,385,438)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(3,385,438)
10.	Part D, Section 1, Column 9	177,055
11.	Part D, Section 1, Column 10	(3,562,493)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	11,108,568
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	11,108,568
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	593,860,471	404,669,593
2. Cost of cash equivalents acquired	23,555,272,455	27,767,894,421
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		29,466
6. Deduct consideration received on disposals	23,547,810,128	27,578,733,009
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	601,322,798	593,860,471
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	601,322,798	593,860,471

STATEMENT AS OF JUNE 30, 2026 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 JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
606300434	FORT COLLINS	CO		05/12/2026	.5 838	224,732	.0	522,000
609400001	Lynnfield	MA		05/12/2026	.6 328	312,548	.0	675,000
609400003	Franklin Sq	NY		04/13/2026	.6 083	1,183,136	.0	1,450,000
609400004	Somers	NY		05/12/2026	.6 298	503,295	.0	710,000
609400005	COLTON	CA		05/12/2026	.6 480	289,960	.0	486,000
609400008	Bedford Hills	NY		04/13/2026	.6 806	700,102	.0	900,000
609400010	Elgin	IL		05/12/2026	.6 207	379,989	.0	666,000
609400012	Mt. Kisco	NY		04/13/2026	.6 438	949,834	.0	1,275,000
609400013	Oregon City	OR		05/12/2026	.6 350	1,191,291	.0	2,800,000
609400014	FAIRFIELD	CT		05/12/2026	.6 138	502,851	.0	656,000
609400016	Louisville	KY		04/13/2026	.6 669	149,150	.0	205,000
609400017	Louisville	KY		05/12/2026	.6 723	170,869	.0	220,000
609400019	Deer Park	NY		05/12/2026	.6 453	564,384	.0	680,000
609400021	Simi Valley	CA		05/12/2026	.6 388	1,313,496	.0	1,608,000
609400022	Pocono Lake	PA		04/13/2026	.6 693	303,605	.0	400,000
609400023	Twin Peaks	CA		04/13/2026	.6 799	254,327	.0	346,000
609400024	Keizer	OR		05/12/2026	.5 914	393,112	.0	520,000
609400025	Campbell	CA		04/13/2026	.6 563	2,240,881	.0	2,770,000
609400026	Denton	TX		05/12/2026	.6 883	251,750	.0	318,000
609400027	Indianapolis	IN		05/12/2026	.6 656	234,797	.0	640,000
609400028	Auburn	AL		04/13/2026	.7 015	172,102	.0	209,000
609400031	Oklahoma City	OK		05/12/2026	.6 790	720,463	.0	900,000
609400033	Saint Petersburg	FL		04/13/2026	.6 245	478,883	.0	638,000
609400034	Woodhaven	NY		04/13/2026	.6 614	891,831	.0	1,150,000
609400037	Reno	NV		05/12/2026	.7 366	453,726	.0	550,000
609400039	Phoenix	AZ		04/13/2026	.6 114	262,748	.0	325,000
609400040	Marco Island	FL		04/13/2026	.6 351	1,508,222	.0	2,195,000
609400048	Delhi	CA		04/13/2026	.7 068	280,119	.0	415,000
609400049	New Rochelle	NY		05/12/2026	.6 350	816,496	.0	1,050,000
609400053	THOMPSONVILLE	MI		05/12/2026	.7 357	207,259	.0	360,000
609400054	Bee Cave	TX		04/13/2026	.6 386	1,336,059	.0	1,620,000
609400055	PALM HARBOR	FL		05/12/2026	.6 981	288,359	.0	500,000
609400056	Glen Burnie	MD		04/13/2026	.6 556	314,111	.0	500,000
609400059	MAUMEE	OH		05/12/2026	.7 137	417,183	.0	579,000
609400067	Houston	TX		04/13/2026	.6 410	232,221	.0	335,000
609400071	Moreno Valley	CA		04/13/2026	.6 976	209,840	.0	545,000
609400073	Taylors	SC		04/13/2026	.6 495	188,838	.0	410,000
609400078	Indianapolis	IN		04/13/2026	.6 829	135,450	.0	180,000
609400079	Indianapolis	IN		04/13/2026	.6 829	141,750	.0	181,000
609400080	KATY	TX		05/12/2026	.6 887	255,828	.0	310,000
609400090	South Lake Tahoe	CA		04/13/2026	.6 548	681,344	.0	887,000
609400091	South Orange	NJ		04/13/2026	.6 462	777,881	.0	1,000,000
609400094	Albuquerque	NM		04/13/2026	.6 525	271,769	.0	358,000
609400096	COLORADO SPRINGS	CO		05/12/2026	.7 236	212,643	.0	290,000
609400098	HIGHLAND AREA OF SAN BERNARDINO	CA		05/12/2026	.7 140	547,890	.0	855,000
609400100	Prescott	AZ		05/12/2026	.6 602	400,410	.0	550,000
609400101	Cary	NC		04/13/2026	.6 311	613,847	.0	770,000
609400104	Cleveland	TX		04/13/2026	.6 759	309,265	.0	400,000
609400106	Jacksonville	FL		04/13/2026	.7 587	149,871	.0	250,000
609400111	Gainesville	GA		04/13/2026	.6 460	221,763	.0	285,000
609400115	Orofino	ID		04/13/2026	.6 255	325,656	.0	450,000
609400118	Milwaukee	WI		04/13/2026	.6 441	326,214	.0	425,000
609400119	Chino Hills	CA		04/13/2026	.6 083	1,264,732	.0	1,550,000
609400120	Fortson	GA		04/13/2026	.6 257	427,297	.0	555,000
609400123	Louisville	KY		04/13/2026	.6 716	153,617	.0	225,000

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
609400124	East Orange	NJ		05/12/2026	7.109	365,994	0	535,000
609400125	Westfield	NJ		04/13/2026	6.435	1,373,853	0	2,150,000
609400127	Redding	CA		04/13/2026	6.569	306,823	0	375,000
609400131	Norwalk	CA		04/13/2026	6.430	688,785	0	855,000
609400134	Pico Rivera	CA		04/13/2026	6.925	612,093	0	835,000
0399999. Mortgages in good standing - residential mortgages-all other						31,457,342	0	44,399,000
1325	FORT MYERS	FL		08/31/2023	7.112	0	1,172,018	122,834,400
1327	CINCINNATI	OH		11/02/2023	7.362	0	955,228	99,319,250
1328	WELLFORD	SC		05/08/2023	7.312	0	6,378,722	124,280,660
1334	CHARLOTTE	NC		11/09/2023	7.112	0	3,007,934	86,454,650
1335	TAMPA	FL		09/12/2023	7.912	0	2,060,132	100,000,000
1336	COLUMBUS	OH		12/14/2023	6.871	0	6,340,472	29,932,655
1337	ASHEVILLE	NC		12/04/2023	7.362	0	4,480,251	70,362,250
1344	FORT COLLINS	CO		06/27/2024	7.112	0	7,968,020	118,029,587
1345	HOLLY SPRINGS	NC		06/27/2024	7.112	0	10,205,574	87,799,500
1352	MOORESVILLE	NC		09/24/2024	7.362	0	6,735,966	66,353,331
1357	CARMEL	IN		11/26/2024	7.112	143,592	2,311,438	48,771,500
1360	KISSIMEE	FL		12/06/2024	7.470	0	16,728,132	91,832,600
1370	PALM BEACH GARDENS	FL		04/29/2025	7.212	0	13,291,143	62,586,000
1373	COLORADO SPRINGS	CO		05/16/2025	6.862	1,856,796	0	53,720,600
1397	SAN ANTONIO	TX		01/23/2026	12.500	0	369,207	26,305,840
1404	FLOWERY BRANCH	GA		04/24/2026	5.812	47,200,000	0	73,500,000
1406	UNION	KY		04/29/2026	7.112	3,041,426	8,262,662	97,079,970
1407	NAPLES	FL		04/30/2026	5.990	56,500,000	0	95,100,000
1408	WELLFORD	SC		05/13/2026	7.312	221,543	223,352	142,100,000
1409	SAN ANTONIO	TX		05/18/2026	5.853	45,000,000	0	69,000,000
1410	FLOWERY BRANCH	GA		05/21/2026	5.943	31,800,000	0	51,800,000
1416	NORTH LAS VEGAS	NV		06/03/2026	5.700	37,500,000	0	62,000,000
1417	GREENWOOD	IN		06/10/2026	5.840	19,600,000	0	28,000,000
1418	HESPERIA	CA		06/11/2026	5.730	95,000,000	0	153,000,000
1419	THOMPSONS STATION	TN		06/11/2026	5.800	46,500,000	0	67,800,000
1420	CARMEL	IN		06/16/2026	6.310	40,000,000	0	73,300,000
1426	NEW ORLEANS	LA		06/30/2026	5.840	25,500,000	0	42,600,000
ALT-001	ASHBURN	VA		03/04/2026	5.915	245,294	6,207,453	25,544,883
0599999. Mortgages in good standing - commercial mortgages-all other						450,108,652	96,697,704	2,169,407,676
0899999. Total mortgages in good standing						481,565,993	96,697,704	2,213,806,676
1699999. Total - restructured mortgages						0	0	0
2499999. Total - mortgages with overdue interest over 90 days						0	0	0
3299999. Total - mortgages in the process of foreclosure						0	0	0
3399999 - Totals						481,565,993	96,697,704	2,213,806,676

STATEMENT AS OF JUNE 30, 2026 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
1220	WASHINGTON	DC		09/26/2019		43,116,017	0	0	0	0	0	0	167,065	167,065	0	0	0
1222	CALIFORNIA	MD		12/20/2019		18,196,525	0	0	0	0	0	0	133,542	133,542	0	0	0
1223	WASHINGTON	DC		02/14/2020		58,008,613	0	0	0	0	0	0	297,694	297,694	0	0	0
1224	MURFREESBORO	TN		03/06/2020		23,183,689	0	0	0	0	0	0	131,623	131,623	0	0	0
1225	E. WICHITA	KS		04/16/2020		28,882,661	0	0	0	0	0	0	173,540	173,540	0	0	0
1228	FISHERS	IN		06/15/2020		42,102,523	0	0	0	0	0	0	225,326	225,326	0	0	0
1229	ORLANDO	FL		08/27/2020		41,523,863	0	0	0	0	0	0	229,878	229,878	0	0	0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		34,256,755	0	0	0	0	0	0	187,849	187,849	0	0	0
1235	AUSTIN	TX		11/10/2020		22,836,726	0	0	0	0	0	0	115,696	115,696	0	0	0
1236	AUSTIN	TX		11/10/2020		1,923,093	0	0	0	0	0	0	9,743	9,743	0	0	0
1237	AUSTIN	TX		11/10/2020		15,144,355	0	0	0	0	0	0	76,725	76,725	0	0	0
1238	FRANKLIN	WI		12/17/2020		24,541,803	0	0	0	0	0	0	128,384	128,384	0	0	0
1243	ELLETTSVILLE	IN		04/15/2021		31,668,527	0	0	0	0	0	0	238,686	238,686	0	0	0
1244	CENTERVILLE	OH		03/29/2021		39,912,906	0	0	0	0	0	0	229,541	229,541	0	0	0
1245	CLARKSVILLES	TN		04/13/2021		29,339,546	0	0	0	0	0	0	164,908	164,908	0	0	0
1246	MARYVILLE	TN		06/17/2021		41,127,438	0	0	0	0	0	0	198,227	198,227	0	0	0
1248	APEX	NC		07/15/2021		3,683,465	0	0	0	0	0	0	20,287	20,287	0	0	0
1249	STERLING	VA		07/21/2021		38,537,986	0	0	0	0	0	0	220,466	220,466	0	0	0
1250	TAMPA	FL		07/29/2021		70,375,708	0	0	0	0	0	0	472,293	472,293	0	0	0
1259	RAYMORE	MO		12/14/2021		41,807,192	0	0	0	0	0	0	288,712	288,712	0	0	0
1263	WEST PALM BEACH	FL		10/21/2021		71,901,693	0	0	0	0	0	0	300,246	300,246	0	0	0
1264	BLOOMINGDALE	GA		03/02/2022		68,000,000	0	0	0	0	0	0	182,135	182,135	0	0	0
1265	ST. PETERSBURG	FL		03/18/2022		64,750,000	0	0	0	0	0	0	209,495	209,495	0	0	0
1267	ORLANDO	FL		03/21/2022		67,900,000	0	0	0	0	0	0	192,528	192,528	0	0	0
1269	DAVENPORT	FL		03/30/2022		31,819,545	0	0	0	0	0	0	185,234	185,234	0	0	0
1270	DAVENPORT	FL		03/30/2022		13,017,086	0	0	0	0	0	0	75,777	75,777	0	0	0
1271	SAN JOSE	CA		05/05/2022		29,559,741	0	0	0	0	0	0	511,211	511,211	0	0	0
1272	GAINESVILLE	FL		05/09/2022		51,596,159	0	0	0	0	0	0	255,721	255,721	0	0	0
1274	CANAL WINCHESTER	OH		05/27/2022		52,160,000	0	0	0	0	0	0	246,127	246,127	0	0	0
1276	PANAMA CITY	FL		06/28/2022		44,000,000	0	0	0	0	0	0	169,225	169,225	0	0	0
1280	PHOENIX	AZ		07/27/2022		47,428,880	0	0	0	0	0	0	219,335	219,335	0	0	0
1284	RENO	NV		08/12/2022		57,323,532	0	0	0	0	0	0	268,642	268,642	0	0	0
1286	SAVANNAH	GA		03/31/2022		47,000,000	0	0	0	0	0	0	130,905	130,905	0	0	0
1287	BOYNTON BEACH	FL		09/12/2022		37,413,944	0	0	0	0	0	0	132,227	132,227	0	0	0
1290	FORT MYERS	FL		10/24/2022		81,906,817	0	0	0	0	0	0	287,042	287,042	0	0	0
1291	NORTH VENICE	FL		01/09/2023		38,100,000	0	0	0	0	0	0	22,014	22,014	0	0	0
1295	FORT WORTH	TX		05/09/2023		59,600,000	0	0	0	0	0	0	55,684	55,684	0	0	0
1296	PITTSBURGH	PA		05/11/2023		34,591,590	0	0	0	0	0	0	158,082	158,082	0	0	0
1301	CARMEL	IN		07/25/2023		25,333,460	0	0	0	0	0	0	73,639	73,639	0	0	0
1303	TULSA	OK		07/28/2023		32,470,939	0	0	0	0	0	0	100,022	100,022	0	0	0
1310	ROCHESTER	MI		11/29/2023		33,288,300	0	0	0	0	0	0	97,885	97,885	0	0	0
1331	CINCINNATI	OH		01/31/2024		17,531,593	0	0	0	0	0	0	68,389	68,389	0	0	0
1353	NORTHLAKE	TX		10/10/2024		668,258	0	0	0	0	0	0	2,004	2,004	0	0	0
1356	PITTSBURGH	PA		11/20/2024		2,462,973	0	0	0	0	0	0	9,856	9,856	0	0	0
1376	LEWISVILLE	TX		06/09/2025		65,544,093	0	0	0	0	0	0	222,727	222,727	0	0	0
1377	LEWISVILLE	TX		06/09/2025		38,762,536	0	0	0	0	0	0	131,720	131,720	0	0	0
1378	LEWISVILLE	TX		06/09/2025		30,259,442	0	0	0	0	0	0	102,825	102,825	0	0	0
1379	LEWISVILLE	TX		06/09/2025		15,175,080	0	0	0	0	0	0	51,567	51,567	0	0	0
1380	COPPELL	TX		06/09/2025		10,805,153	0	0	0	0	0	0	36,717	36,717	0	0	0
9136	MASON	OH		11/12/2021		27,909,095	0	(24,846)	0	0	(24,846)	0	149,838	149,838	0	0	0
000006853	SUNFIELD	MI		06/01/2025		805	0	4	0	0	0	4	809	816	0	8	8

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000016861	LAKE IN THE HILLS	IL		..06/01/2025		..812	0	0	0	0	0	0	812	824	0	12	12
000019394	LYNN	MA		..06/01/2025		..1,262	0	6	0	0	6	0	1,268	1,280	0	12	12
000021345	HOUSTON	TX		..06/01/2025		..3,991	0	0	0	0	0	0	3,991	4,048	0	57	57
000040683	PUEBLO	CO		..06/01/2025		..168	0	1	0	0	1	0	169	170	0	1	1
000066520	PURLEAR	NC		..06/01/2025		..1,760	0	15	0	0	15	0	1,774	1,784	0	10	10
000107160	CRESTVIEW	FL		..06/01/2025		..539	0	3	0	0	3	0	542	547	0	5	5
000109973	HUTCHINS	TX		..06/01/2025		..404	0	0	0	0	0	0	404	410	0	6	6
000110562	POMONA	CA		..06/01/2025		..4,344	0	0	0	0	0	0	4,344	4,405	0	62	62
000110768	BAKERSFIELD	CA		..06/01/2025		..496	0	7	0	0	7	0	504	504	0	0	0
000112376	DETROIT	MI		..06/01/2025		..96	0	0	0	0	0	0	96	97	0	1	1
000112559	HUDSON	FL		..06/01/2025		..386	0	3	0	0	3	0	389	392	0	3	3
000113578	MONTICELLO	FL		..06/01/2025		..1,610	0	0	0	0	0	0	1,610	1,633	0	23	23
000113650	ABILENE	TX		..06/01/2025		..240	0	0	0	0	0	0	240	243	0	3	3
000114812	TOLLAND	CT		..06/01/2025		..490	0	3	0	0	3	0	494	497	0	3	3
000123466	LIVERPOOL	NY		..11/27/2024		..113	0	0	0	0	0	0	113	138	0	25	25
000123485	LAUDERHILL	FL		..11/27/2024		..2,117	0	..245	0	0	..245	0	..2,362	..2,608	0	..246	..246
000123492	SEAGOVILLE	TX		..11/27/2024		..42	0	..3	0	0	..3	0	..46	..52	0	..7	..7
000123509	GRAY	LA		..11/27/2024		..576	0	..44	0	0	..44	0	..620	..709	0	..89	..89
000123761	FAYETTEVILLE	NC		..11/27/2024		..1,724	0	..159	0	0	..159	0	..1,883	..2,124	0	..241	..241
000123888	LA PLACE	LA		..11/27/2024		..263	0	..14	0	0	..14	0	..277	..320	0	..43	..43
000123914	GRETNA	LA		..11/27/2024		..761	0	..59	0	0	..59	0	..820	..938	0	..118	..118
000123934	FRANKLIN	PA		..11/27/2024		..825	0	..64	0	0	..64	0	..889	..1,016	0	..128	..128
000124394	MARTINSBURG	PA		..11/27/2024		..408	0	..10	0	0	..10	0	..418	..492	0	..73	..73
000124547	WESTTOWN	NY		..11/27/2024		..588	0	..45	0	0	..45	0	..634	..725	0	..91	..91
000124816	FORT WORTH	TX		..11/27/2024		..417	0	..32	0	0	..32	0	..449	..514	0	..65	..65
000125158	SHELBYVILLE	TN		..11/27/2024		..331	0	..0	0	0	..0	0	..331	..407	0	..77	..77
000125255	ANTRIM	NH		..11/27/2024		..567	0	..44	0	0	..44	0	..611	..699	0	..88	..88
000125291	SPOTSYLVANIA	VA		..11/27/2024		..468	0	..36	0	0	..36	0	..504	..576	0	..72	..72
000125433	HEPHZIBAH	GA		..11/27/2024		..3,152	0	..181	0	0	..181	0	..3,333	..3,883	0	..550	..550
000125455	MEMPHIS	TN		..11/27/2024		..69	0	..11	0	0	..11	0	..80	..86	0	..5	..5
000178076	OKLAHOMA CITY	OK		..06/01/2025		..378	0	..5	0	0	..5	0	..383	..383	0	..0	..0
000182005	UPPER MARLBORO	MD		..06/01/2025		..385	0	..5	0	0	..5	0	..391	..391	0	..0	..0
000188025	BILLINGS	MT		..06/01/2025		..320	0	..0	0	0	..0	0	..320	..325	0	..5	..5
000188294	MIDDLEBURG	FL		..06/01/2025		..2,923	0	..0	0	0	..0	0	..2,923	..2,965	0	..42	..42
000193195	POPLAR BLUFF	MO		..06/01/2025		..156	0	..0	0	0	..0	0	..156	..158	0	..2	..2
000194466	CUMMING	GA		..06/01/2025		..1,086	0	..5	0	0	..5	0	..1,091	..1,101	0	..10	..10
000195387	MEMPHIS	TN		..06/01/2025		..308	0	..0	0	0	..0	0	..308	..313	0	..4	..4
000195463	LAKE ORION	MI		..06/01/2025		..429	0	..0	0	0	..0	0	..429	..435	0	..6	..6
000196592	GREENWOOD	MO		..06/01/2025		..1,023	0	..3	0	0	..3	0	..1,027	..1,038	0	..11	..11
000197112	LAGRANGE	GA		..06/01/2025		..254	0	..2	0	0	..2	0	..256	..257	0	..2	..2
000198678	MURPHY	NC		..06/01/2025		..394	0	..3	0	0	..3	0	..397	..400	0	..3	..3
000200363	Moriah	NY		..06/01/2025		..314	0	..0	0	0	..0	0	..314	..318	0	..4	..4
000201819	PALM BAY	FL		..06/01/2025		..293	0	..0	0	0	..0	0	..293	..297	0	..4	..4
000202257	BECKLEY	WV		..06/01/2025		..722	0	..5	0	0	..5	0	..727	..733	0	..5	..5
000203644	NORTH LITTLE ROCK	AR		..06/01/2025		..383	0	..3	0	0	..3	0	..386	..389	0	..3	..3
000206301	AVIS	PA		..06/01/2025		..1,748	0	..0	0	0	..0	0	..1,748	..1,773	0	..25	..25
000208661	MINNEAPOLIS	MN		..06/01/2025		..1,942	0	..3	0	0	..3	0	..1,945	..1,970	0	..24	..24
000209485	MCDONOUGH	GA		..06/01/2025		..226	0	..3	0	0	..3	0	..229	..229	0	..0	..0
000210723	GLOUCESTER	VA		..06/01/2025		..1,491	0	..18	0	0	..18	0	..1,509	..1,513	0	..4	..4
000213119	CHARLOTTE	NC		..11/27/2024		..1,070	0	..82	0	0	..82	0	..1,152	..1,318	0	..166	..166
000213143	CLAYTON	NC		..11/27/2024		..864	0	..100	0	0	..100	0	..964	..1,064	0	..100	..100

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000213156	LOCKPORT	IL		11/27/2024		483	0	0	0	0	0	0	483	595	0	112	112
000213193	STERLING	VA		11/27/2024		1,705	0	131	0	0	131	0	1,836	2,100	0	264	264
000213195	LITHONIA	GA		11/27/2024		631	0	49	0	0	49	0	679	777	0	98	98
000213200	CHARLOTTE	NC		11/27/2024		677	0	78	0	0	78	0	755	834	0	79	79
000213210	EAST POINT	GA		11/27/2024		381	0	0	0	0	0	0	381	470	0	88	88
000213213	SHREVEPORT	LA		11/27/2024		613	0	0	0	0	0	0	613	755	0	142	142
000213227	PHILADELPHIA	PA		11/27/2024		317	0	0	0	0	0	0	317	391	0	74	74
000213236	TRINITY	FL		11/27/2024		1,055	0	163	0	0	163	0	1,218	1,299	0	82	82
000213254	COLUMBUS	MT		11/27/2024		531	0	41	0	0	41	0	571	654	0	82	82
000213268	LITHONIA	GA		11/27/2024		938	0	72	0	0	72	0	1,010	1,156	0	145	145
000213277	THOMASTON	GA		11/27/2024		410	0	24	0	0	24	0	434	505	0	71	71
000213316	NEWPORT NEWS	VA		11/27/2024		1,195	0	92	0	0	92	0	1,287	1,472	0	185	185
000213329	GRANITE CITY	IL		11/27/2024		487	0	39	0	0	39	0	526	600	0	74	74
000213332	LAVALE	MD		11/27/2024		963	0	38	0	0	38	0	1,000	1,186	0	186	186
000213358	HUGO	OK		11/27/2024		886	0	68	0	0	68	0	954	1,091	0	137	137
000213368	OMEGA	GA		11/27/2024		739	0	57	0	0	57	0	796	910	0	115	115
000213377	COVINGTON	GA		11/27/2024		2,029	0	376	0	0	376	0	2,405	2,500	0	95	95
000213409	SPRING	TX		11/27/2024		825	0	127	0	0	127	0	952	1,016	0	64	64
000213410	ARABI	LA		11/27/2024		426	0	0	0	0	0	0	426	525	0	99	99
000213440	CINCINNATI	OH		11/27/2024		912	0	70	0	0	70	0	982	1,123	0	141	141
000213473	AUSTELL	GA		11/27/2024		1,297	0	127	0	0	127	0	1,424	1,598	0	174	174
000213488	CLINTON	MD		11/27/2024		574	0	0	0	0	0	0	574	702	0	128	128
000213502	PENSACOLA	FL		11/27/2024		302	0	0	0	0	0	0	302	372	0	70	70
000213510	MILLERSVILLE	MD		11/27/2024		425	0	34	0	0	34	0	459	523	0	64	64
000213517	LAPINE	AL		11/27/2024		93	0	2	0	0	2	0	95	114	0	19	19
000213528	SYRACUSE	NY		11/27/2024		98	0	7	0	0	7	0	106	121	0	15	15
000213548	COCONUT CREEK	FL		11/27/2024		1,916	0	147	0	0	147	0	2,063	2,360	0	297	297
000213550	SOUTHPORT	FL		11/27/2024		716	0	55	0	0	55	0	771	882	0	111	111
000213561	GRAHAM	NC		11/27/2024		1,095	0	84	0	0	84	0	1,180	1,350	0	170	170
000213564	APOPKA	FL		11/27/2024		896	0	69	0	0	69	0	965	1,103	0	139	139
000213583	ISABELA	PR		11/27/2024		367	0	0	0	0	0	0	367	452	0	85	85
000213584	SAN JUAN	PR		11/27/2024		1,206	0	93	0	0	93	0	1,299	1,486	0	187	187
000213586	TOA BAJA	PR		11/27/2024		797	0	61	0	0	61	0	859	982	0	123	123
000214969	KEWADIN	MI		06/01/2025		238	0	1	0	0	1	0	239	242	0	2	2
000215435	NORTH LAS VEGAS	NV		06/01/2025		794	0	0	0	0	0	0	794	805	0	11	11
000217075	LOUISVILLE	KY		06/01/2025		1,719	0	8	0	0	8	0	1,727	1,744	0	16	16
000231185	LEAGUE CITY	TX		06/01/2025		483	0	0	0	0	0	0	483	490	0	7	7
000231791	HAWARDEN	IA		11/27/2024		594	0	46	0	0	46	0	640	732	0	92	92
000231831	RACINE	WI		11/27/2024		1,474	0	113	0	0	113	0	1,587	1,815	0	228	228
000231871	STOUTSVILLE	OH		11/27/2024		892	0	69	0	0	69	0	961	1,099	0	138	138
000231872	COLONA	IL		11/27/2024		9,163	0	0	0	0	0	0	9,163	11,288	0	2,125	2,125
000231876	NAUGATUCK	CT		11/27/2024		1,331	0	102	0	0	102	0	1,434	1,640	0	206	206
000231882	POTOSI	MO		11/27/2024		311	0	0	0	0	0	0	311	382	0	72	72
000231901	MILFORD	CT		11/27/2024		394	0	46	0	0	46	0	440	486	0	46	46
000231909	WRENS	GA		11/27/2024		325	0	25	0	0	25	0	350	400	0	50	50
000231911	NEW HAVEN	CT		11/27/2024		74	0	6	0	0	6	0	79	91	0	11	11
000231922	OTLEY	IA		11/27/2024		130	0	30	0	0	30	0	160	160	0	0	0
000231929	DEERFIELD	NY		11/27/2024		601	0	93	0	0	93	0	694	741	0	47	47
000231954	COLUMBUS	OH		11/27/2024		401	0	31	0	0	31	0	432	494	0	62	62
000231961	SAGINAW	MI		11/27/2024		244	0	19	0	0	19	0	263	301	0	38	38
000231968	BROCKWAY	MI		11/27/2024		1,668	0	0	0	0	0	0	1,668	2,055	0	387	387

STATEMENT AS OF JUNE 30, 2026 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
000231970	JOHNSTOWN	OH		11/27/2024		.650	0	.50	0	0	.50	0	.700	.800	0	.101	.101
000231971	WINDSOR LOOKS	CT		11/27/2024		1,134	0	.87	0	0	.87	0	1,221	1,397	0	.176	.176
000232001	MENOMONEE FALLS	WI		11/27/2024		.640	0	.74	0	0	.74	0	.714	.788	0	.74	.74
000232010	FULTON	IL		11/27/2024		.67	0	.8	0	0	.8	0	.74	.82	0	.8	.8
000232099	RACINE	WI		11/27/2024		.657	0	.51	0	0	.51	0	.708	.810	0	.102	.102
000233788	RIVERDALE	IL		11/27/2024		.427	0	0	0	0	0	0	.427	.526	0	.99	.99
000233799	GARLAND	TX		11/27/2024		1,180	0	.67	0	0	.67	0	1,247	1,454	0	.207	.207
000233801	BALTIMORE	MD		11/27/2024		.974	0	.75	0	0	.75	0	1,049	1,200	0	.151	.151
000233809	WAUKESHA	WI		11/27/2024		.611	0	.47	0	0	.47	0	.658	.753	0	.95	.95
000233849	LINCOLN PARK	MI		11/27/2024		.700	0	.54	0	0	.54	0	.754	.862	0	.108	.108
000233852	PHILADELPHIA	PA		11/27/2024		.401	0	.31	0	0	.31	0	.432	.494	0	.62	.62
000233863	VALRICO	FL		11/27/2024		2,234	0	.172	0	0	.172	0	2,406	2,751	0	.346	.346
000233866	KINGS MOUNTAIN	NC		11/27/2024		1,031	0	.86	0	0	.86	0	1,116	1,270	0	.153	.153
000233873	RIVERDALE	GA		11/27/2024		.489	0	.38	0	0	.38	0	.526	.602	0	.76	.76
000233874	LUBBOCK	TX		11/27/2024		.369	0	.28	0	0	.28	0	.397	.454	0	.57	.57
000233876	OKLAHOMA CITY	OK		11/27/2024		.788	0	.61	0	0	.61	0	.849	.971	0	.122	.122
000233893	CHICAGO	IL		11/27/2024		.283	0	.22	0	0	.22	0	.304	.348	0	.44	.44
000233904	DE SOTO	TX		11/27/2024		.691	0	.53	0	0	.53	0	.744	.851	0	.107	.107
000233905	HARRERS FERRY	WV		11/27/2024		.317	0	.74	0	0	.74	0	.391	.391	0	0	0
000233916	BALTIMORE	MD		11/27/2024		.272	0	.32	0	0	.32	0	.304	.335	0	.32	.32
000233917	FAYETTEVILLE	NC		11/27/2024		.651	0	.50	0	0	.50	0	.702	.802	0	.101	.101
000233920	NEPTUNE BEACH	FL		11/27/2024		.735	0	.57	0	0	.57	0	.792	.906	0	.114	.114
000233925	SHERWOOD	AR		11/27/2024		1,037	0	.126	0	0	.126	0	1,163	1,277	0	.115	.115
000233933	SUGAR GROVE	OH		11/27/2024		.267	0	.21	0	0	.21	0	.287	.329	0	.41	.41
000233935	PRINCETON	IN		11/27/2024		3,168	0	0	0	0	0	0	3,168	3,902	0	.735	.735
000233937	MEMPHIS	TN		11/27/2024		.820	0	.63	0	0	.63	0	.883	1,010	0	.127	.127
000233939	DENISON	TX		11/27/2024		.653	0	.50	0	0	.50	0	.704	.805	0	.101	.101
000233947	OCEAN SPRINGS	MS		11/27/2024		.666	0	.51	0	0	.51	0	.717	.820	0	.103	.103
000233960	MONTGOMERY	AL		11/27/2024		.650	0	.70	0	0	.70	0	.720	.801	0	.81	.81
000233964	PLANT CITY	FL		11/27/2024		.740	0	.57	0	0	.57	0	.797	.912	0	.115	.115
000233966	MCGREGOR	TX		11/27/2024		.472	0	.36	0	0	.36	0	.509	.582	0	.73	.73
000233967	MESQUITE	TX		11/27/2024		.653	0	0	0	0	0	0	.653	.805	0	.151	.151
000233970	SAN ANTONIO	TX		11/27/2024		.616	0	.47	0	0	.47	0	.663	.759	0	.95	.95
000233976	ALEXANDRIA	LA		11/27/2024		.352	0	.27	0	0	.27	0	.379	.434	0	.55	.55
000233981	KILLEEN	TX		11/27/2024		.353	0	0	0	0	0	0	.353	.435	0	.82	.82
000233985	CLARKSVILLE	IN		11/27/2024		1,270	0	.98	0	0	.98	0	1,367	1,564	0	.197	.197
000233994	NANTACHIE	MS		11/27/2024		.132	0	0	0	0	0	0	.132	.163	0	.31	.31
000233996	SAVANNAH	GA		11/27/2024		.893	0	.103	0	0	.103	0	.997	1,101	0	.104	.104
000233998	OXFORD	PA		11/27/2024		1,077	0	.83	0	0	.83	0	1,160	1,326	0	.167	.167
000234002	SANFORD	NC		11/27/2024		.509	0	.39	0	0	.39	0	.548	.627	0	.79	.79
000234003	HAZEL PARK	MI		11/27/2024		.626	0	.48	0	0	.48	0	.674	.771	0	.97	.97
000234025	PENNSAUKEN TWP	NJ		11/27/2024		.701	0	.54	0	0	.54	0	.755	.864	0	.109	.109
000234035	SAN ANTONIO	TX		11/27/2024		1,043	0	.60	0	0	.60	0	1,103	1,285	0	.182	.182
000234060	TOWNSHIP OF BERLIN	NJ		11/27/2024		.135	0	.8	0	0	.8	0	.144	.161	0	.17	.17
000234062	EMMETT	ID		11/27/2024		.404	0	.31	0	0	.31	0	.435	.497	0	.63	.63
000234063	AUSTIN	TX		11/27/2024		.575	0	.44	0	0	.44	0	.619	.709	0	.89	.89
000234069	TEMPLE HILLS	MD		11/27/2024		.442	0	.34	0	0	.34	0	.475	.544	0	.69	.69
000234084	AUBURNDALE	FL		11/27/2024		.404	0	.31	0	0	.31	0	.435	.497	0	.63	.63
000234114	TOWNSHIP OF MIDDLETO	NJ		11/27/2024		.768	0	.59	0	0	.59	0	.827	.946	0	.119	.119
000234115	HOUSTON	TX		11/27/2024		.467	0	0	0	0	0	0	.467	.575	0	.108	.108
000234120	AUSTIN	TX		11/27/2024		.911	0	.70	0	0	.70	0	.981	1,122	0	.141	.141

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234134	GAINESVILLE	GA		11/27/2024		779	0	60	0	0	60	0	839	960	0	121	121
000234145	MUNCIE	IN		11/27/2024		320	0	25	0	0	25	0	344	394	0	50	50
000234153	MINNEAPOLIS	MN		11/27/2024		865	0	67	0	0	67	0	932	1,065	0	134	134
000234164	SPRING	TX		11/27/2024		520	0	40	0	0	40	0	560	640	0	80	80
000234172	EAST STROUDSBURG	PA		11/27/2024		480	0	56	0	0	56	0	535	591	0	56	56
000234177	LYNN	MA		11/27/2024		1,168	0	96	0	0	96	0	1,264	1,439	0	175	175
000234201	INDIANAPOLIS	IN		11/27/2024		614	0	47	0	0	47	0	661	756	0	95	95
000234209	COLUMBIA	MO		11/27/2024		84	0	6	0	0	6	0	90	103	0	13	13
000234210	JACKSONVILLE	FL		11/27/2024		572	0	69	0	0	69	0	640	704	0	64	64
000234214	HIGHLANDS RANCH	CO		11/27/2024		714	0	0	0	0	0	0	714	879	0	165	165
000234215	SOUTH BEND	IN		11/27/2024		350	0	20	0	0	20	0	371	432	0	61	61
000234217	FREDERICK	MD		11/27/2024		478	0	37	0	0	37	0	515	589	0	74	74
000234220	FRACKVILLE	PA		11/27/2024		534	0	41	0	0	41	0	575	658	0	83	83
000234224	KILLEEN	TX		11/27/2024		421	0	32	0	0	32	0	454	519	0	65	65
000234235	DANVILLE	VA		11/27/2024		552	0	0	0	0	0	0	552	680	0	128	128
000234237	BLACK MOUNTAIN	NC		11/27/2024		332	0	26	0	0	26	0	357	409	0	51	51
000234243	ANDERSON	IN		11/27/2024		144	0	17	0	0	17	0	160	177	0	17	17
000234250	FRANKFORT	IL		11/27/2024		673	0	52	0	0	52	0	725	829	0	104	104
000234253	ABILENE	TX		11/27/2024		504	0	39	0	0	39	0	542	620	0	78	78
000234254	BALCH SPRINGS	TX		11/27/2024		1,021	0	127	0	0	127	0	1,149	1,258	0	109	109
000234262	WAVERLY	IL		11/27/2024		148	0	11	0	0	11	0	160	182	0	23	23
000234278	COLONA	IL		11/27/2024		144	0	11	0	0	11	0	156	178	0	22	22
000234285	DEPU	IL		11/27/2024		327	0	25	0	0	25	0	352	403	0	51	51
000234290	SIOUX CITY	IA		11/27/2024		388	0	33	0	0	33	0	420	478	0	57	57
000234296	PENSACOLA	FL		11/27/2024		419	0	0	0	0	0	0	419	516	0	97	97
000234300	AURORA	CO		11/27/2024		461	0	36	0	0	36	0	497	568	0	71	71
000234305	BEAR	DE		11/27/2024		697	0	0	0	0	0	0	697	859	0	162	162
000234319	BETHLEHEM	PA		11/27/2024		393	0	30	0	0	30	0	423	484	0	61	61
000234321	MONTGOMERY	AL		11/27/2024		362	0	28	0	0	28	0	389	445	0	56	56
000234328	ELGIN	IL		11/27/2024		540	0	42	0	0	42	0	582	665	0	84	84
000234340	PHILADELPHIA	PA		11/27/2024		371	0	29	0	0	29	0	400	458	0	58	58
000234342	ANDERSON	SC		11/27/2024		487	0	38	0	0	38	0	525	600	0	75	75
000234345	COLUMBIA	MD		11/27/2024		455	0	35	0	0	35	0	490	560	0	70	70
000234348	WAPATO	WA		11/27/2024		469	0	36	0	0	36	0	505	577	0	73	73
000234349	PUYALLUP	WA		11/27/2024		750	0	58	0	0	58	0	808	924	0	116	116
000234351	RICHLANDS	NC		11/27/2024		733	0	56	0	0	56	0	790	903	0	114	114
000234357	TULSA	OK		11/27/2024		557	0	43	0	0	43	0	600	686	0	86	86
000234361	GRAND RAPIDS	MI		11/27/2024		401	0	31	0	0	31	0	431	493	0	62	62
000234362	LAS VEGAS	NV		11/27/2024		692	0	53	0	0	53	0	745	852	0	107	107
000234368	ROWLETT	TX		11/27/2024		933	0	54	0	0	54	0	987	1,150	0	163	163
000234382	SHREVEPORT	LA		11/27/2024		79	0	18	0	0	18	0	97	97	0	0	0
000234394	GALLOWAY	OH		11/27/2024		646	0	0	0	0	0	0	646	796	0	150	150
000234410	LUBBOCK	TX		11/27/2024		579	0	45	0	0	45	0	623	713	0	90	90
000234422	CLOVER	SC		11/27/2024		907	0	83	0	0	83	0	990	1,117	0	127	127
000234432	EVANSVILLE	WI		11/27/2024		566	0	44	0	0	44	0	609	697	0	88	88
000234437	ATLANTA	GA		11/27/2024		956	0	55	0	0	55	0	1,011	1,178	0	167	167
000234438	LOCKNEY	TX		11/27/2024		431	0	33	0	0	33	0	464	531	0	67	67
000234443	ALTON	IL		11/27/2024		350	0	27	0	0	27	0	377	431	0	54	54
000234451	ARLINGTON	TX		11/27/2024		844	0	49	0	0	49	0	893	1,040	0	147	147
000234458	NEW ORLEANS	LA		11/27/2024		160	0	0	0	0	0	0	160	197	0	37	37
000234481	SAINT MARY'S	GA		11/27/2024		284	0	22	0	0	22	0	305	349	0	44	44

STATEMENT AS OF JUNE 30, 2026 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
000234483	LILBURN	GA		11/27/2024		699	0	54	0	0	54	0	753	862	0	108	108
000234487	DALLAS	TX		11/27/2024		339	0	26	0	0	26	0	365	417	0	52	52
000234489	CINCINNATI	OH		11/27/2024		317	0	37	0	0	37	0	354	391	0	37	37
000234491	CAMDEN WYOMING	DE		11/27/2024		160	0	0	0	0	0	0	160	197	0	37	37
000234493	GAINESVILLE	FL		11/27/2024		298	0	23	0	0	23	0	320	367	0	47	47
000234504	GROVE CITY	OH		11/27/2024		676	0	52	0	0	52	0	728	833	0	105	105
000234535	DENTON	TX		11/27/2024		767	0	44	0	0	44	0	811	945	0	134	134
000234540	MESQUITE	TX		11/27/2024		592	0	49	0	0	49	0	640	729	0	89	89
000234553	DARLINGTON	SC		11/27/2024		386	0	30	0	0	30	0	415	475	0	60	60
000234554	IRONTON	OH		11/27/2024		331	0	26	0	0	26	0	356	408	0	51	51
000234556	MEMPHIS	TN		11/27/2024		296	0	0	0	0	0	0	296	364	0	69	69
000234562	WILLINGBORO TWP	NJ		11/27/2024		392	0	30	0	0	30	0	423	483	0	61	61
000234572	HOUSTON	TX		11/27/2024		401	0	23	0	0	23	0	424	494	0	70	70
000234590	WESTFIELD	NC		11/27/2024		556	0	43	0	0	43	0	599	685	0	86	86
000234596	DESOTO	TX		11/27/2024		844	0	65	0	0	65	0	909	1,039	0	131	131
000234609	LOS FRESNOS	TX		11/27/2024		336	0	26	0	0	26	0	362	414	0	52	52
000234640	DALLAS	TX		11/27/2024		359	0	21	0	0	21	0	379	442	0	63	63
000234649	MUSTANG	OK		11/27/2024		306	0	24	0	0	24	0	330	377	0	47	47
000234662	PHILADELPHIA	PA		11/27/2024		216	0	25	0	0	25	0	241	266	0	25	25
000234665	LOS ANGELES	CA		11/27/2024		626	0	48	0	0	48	0	674	771	0	97	97
000234677	HIALEAH GARDENS	FL		11/27/2024		624	0	48	0	0	48	0	672	769	0	97	97
000234682	LAREDO	TX		11/27/2024		180	0	0	0	0	0	0	180	221	0	42	42
000234683	WASHINGTON	DC		11/27/2024		460	0	35	0	0	35	0	495	566	0	71	71
000234685	SEATAC	WA		11/27/2024		920	0	106	0	0	106	0	1,026	1,133	0	107	107
000234691	BULLARD	TX		11/27/2024		80	0	6	0	0	6	0	86	99	0	12	12
000234697	WASHINGTON	DC		11/27/2024		566	0	73	0	0	73	0	639	697	0	58	58
000234701	AUSTIN	MN		11/27/2024		252	0	19	0	0	19	0	271	310	0	39	39
000234713	HOUSTON	TX		11/27/2024		566	0	0	0	0	0	0	566	698	0	131	131
000234722	SACRAMENTO	CA		11/27/2024		954	0	0	0	0	0	0	954	1,175	0	221	221
000234725	CORNISH	ME		11/27/2024		267	0	62	0	0	62	0	329	329	0	0	0
000234728	JANESVILLE	WI		11/27/2024		371	0	29	0	0	29	0	399	457	0	57	57
000234739	WOODBRIIDGE TOWNSHIP	NJ		11/27/2024		544	0	42	0	0	42	0	586	670	0	84	84
000234747	PHILADELPHIA	PA		11/27/2024		241	0	0	0	0	0	0	241	297	0	56	56
000234751	STONE MOUNTAIN	GA		11/27/2024		431	0	33	0	0	33	0	464	531	0	67	67
000234752	MESQUITE	TX		11/27/2024		599	0	46	0	0	46	0	645	738	0	93	93
000234785	FISHERS	IN		11/27/2024		358	0	41	0	0	41	0	400	441	0	42	42
000234790	GALLOWAY	OH		11/27/2024		499	0	38	0	0	38	0	538	615	0	77	77
000234801	BREMERTON	WA		11/27/2024		406	0	31	0	0	31	0	438	500	0	63	63
000234808	HAMERSVILLE	OH		11/27/2024		540	0	62	0	0	603	0	603	665	0	63	63
000234821	NEW CASTLE	DE		11/27/2024		537	0	41	0	0	41	0	579	661	0	83	83
000234824	COLUMBIA	TN		11/27/2024		488	0	38	0	0	38	0	526	601	0	75	75
000234827	PASADENA	MD		11/27/2024		688	0	77	0	0	765	0	765	848	0	83	83
000234829	AUDUBON	NJ		11/27/2024		505	0	39	0	0	39	0	544	623	0	78	78
000234833	LANCASTER	CA		11/27/2024		483	0	0	0	0	0	0	483	596	0	112	112
000234835	STONE MOUNTAIN	GA		11/27/2024		383	0	30	0	0	413	0	413	472	0	59	59
000234854	PENSACOLA	FL		11/27/2024		448	0	35	0	0	35	0	483	552	0	69	69
000234858	CUMBERLAND	MD		11/27/2024		436	0	50	0	0	50	0	486	537	0	51	51
000234863	ROANOKE	VA		11/27/2024		248	0	19	0	0	19	0	267	306	0	38	38
000234869	DALLAS	TX		11/27/2024		724	0	92	0	0	92	0	816	892	0	76	76
000234878	CONYERS	GA		11/27/2024		1,205	0	70	0	0	70	0	1,274	1,484	0	210	210
000234882	EAST ORANGE	NJ		11/27/2024		120	0	0	0	0	0	0	120	148	0	28	28

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234899	ORLANDO	FL		11/27/2024		549	0	42	0	0	42	0	591	676	0	85	85
000234903	WASHINGTON	DC		11/27/2024		546	0	42	0	0	42	0	588	673	0	85	85
000234905	WARREN	MI		11/27/2024		499	0	38	0	0	38	0	537	614	0	77	77
000234906	EASTPOINTE	MI		11/27/2024		427	0	33	0	0	33	0	460	526	0	66	66
000234912	CORPUS CHRISTI	TX		11/27/2024		671	0	52	0	0	52	0	722	826	0	104	104
000234915	CORPUS CHRISTI	TX		11/27/2024		321	0	25	0	0	25	0	345	395	0	50	50
000234917	MCALLEN	TX		11/27/2024		451	0	20	0	0	20	0	472	556	0	84	84
000234919	MEMPHIS	TN		11/27/2024		406	0	31	0	0	31	0	437	500	0	63	63
000234920	BOYNTON BEACH	FL		11/27/2024		264	0	0	0	0	0	0	264	326	0	61	61
000234932	MEMPHIS	TN		11/27/2024		601	0	46	0	0	46	0	647	740	0	93	93
000234940	EL MONTE	CA		11/27/2024		681	0	53	0	0	53	0	734	839	0	105	105
000234941	EDINBURG	TX		11/27/2024		538	0	41	0	0	41	0	579	662	0	83	83
000234948	CASA GRANDE	AZ		11/27/2024		225	0	17	0	0	17	0	243	278	0	35	35
000234951	RAYTOWN	MO		11/27/2024		81	0	19	0	0	19	0	100	100	0	0	0
000234957	ROCKWALL	TX		11/27/2024		621	0	48	0	0	48	0	669	765	0	96	96
000234958	LOUISVILLE	KY		11/27/2024		580	0	45	0	0	45	0	624	714	0	90	90
000234966	EASTON	PA		11/27/2024		536	0	41	0	0	41	0	577	660	0	83	83
000234977	GRIFFIN	GA		11/27/2024		462	0	36	0	0	36	0	498	570	0	72	72
000234979	FLORENCE	SC		11/27/2024		347	0	27	0	0	27	0	373	427	0	54	54
000234981	VINELAND	NJ		11/27/2024		114	0	26	0	0	26	0	140	140	0	0	0
000234989	CEDAR HILL	TX		11/27/2024		410	0	32	0	0	32	0	442	506	0	64	64
000234992	PHILADELPHIA	PA		11/27/2024		119	0	14	0	0	14	0	133	147	0	14	14
000234996	MIAMI	FL		11/27/2024		394	0	30	0	0	30	0	424	485	0	61	61
000235004	CHICAGO	IL		11/27/2024		663	0	51	0	0	51	0	714	817	0	103	103
000235023	HOUSTON	TX		11/27/2024		526	0	0	0	0	0	0	526	648	0	122	122
000235051	DUBLIN	GA		11/27/2024		524	0	40	0	0	40	0	564	645	0	81	81
000235055	SHREVEPORT	LA		11/27/2024		486	0	37	0	0	37	0	523	598	0	75	75
000235060	MACON	GA		11/27/2024		363	0	28	0	0	28	0	391	447	0	56	56
000235066	WACO	TX		11/27/2024		150	0	17	0	0	17	0	167	184	0	17	17
000235072	CONCORD	NC		11/27/2024		623	0	48	0	0	48	0	671	768	0	97	97
000235074	BILLINGS	MT		11/27/2024		1,005	0	77	0	0	77	0	1,082	1,238	0	156	156
000235096	KENMORE	NY		11/27/2024		496	0	39	0	0	39	0	535	611	0	76	76
000235102	COLDWATER	MS		11/27/2024		324	0	25	0	0	25	0	349	399	0	50	50
000235105	NASHVILLE	TN		11/27/2024		382	0	29	0	0	29	0	411	471	0	59	59
000235107	BIRMINGHAM	AL		11/27/2024		242	0	19	0	0	19	0	260	298	0	37	37
000235109	ROHNERT PARK	CA		11/27/2024		649	0	50	0	0	50	0	699	800	0	101	101
000235118	HOUSTON	TX		11/27/2024		1,342	0	156	0	0	156	0	1,498	1,654	0	155	155
000235125	AMITE	LA		11/27/2024		1,610	0	124	0	0	124	0	1,735	1,984	0	249	249
000235126	TEXAS CITY	TX		11/27/2024		703	0	54	0	0	54	0	757	866	0	109	109
000235137	WENONAH	NJ		11/27/2024		560	0	0	0	0	0	0	560	690	0	130	130
000235139	CHICAGO	IL		11/27/2024		581	0	43	0	0	43	0	624	716	0	92	92
000235144	MEMPHIS	TN		11/27/2024		773	0	61	0	0	61	0	834	952	0	118	118
000235148	GOOSE CREEK	SC		11/27/2024		369	0	28	0	0	28	0	397	454	0	57	57
000235150	CASTAIC	CA		11/27/2024		1,832	0	141	0	0	141	0	1,973	2,257	0	284	284
000235153	ANTILOCH	TN		11/27/2024		875	0	67	0	0	67	0	943	1,078	0	136	136
000235161	LAWRENCEVILLE	GA		11/27/2024		649	0	50	0	0	50	0	699	799	0	100	100
000235166	CINCINNATI	OH		11/27/2024		696	0	54	0	0	54	0	749	857	0	108	108
000235171	LITHONIA	GA		11/27/2024		618	0	71	0	0	71	0	690	762	0	72	72
000235175	GONZALES	LA		11/27/2024		682	0	0	0	0	0	0	682	840	0	158	158
000235195	KATY	TX		11/27/2024		635	0	33	0	0	33	0	668	782	0	115	115
000235201	AUSTIN	TX		11/27/2024		763	0	177	0	0	177	0	940	940	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000235202	MANSFIELD	TX		11/27/2024		982	0	76	0	0	76	0	1,057	1,209	0	152	152
000235236	ODESSA	TX		11/27/2024		341	0	26	0	0	26	0	368	420	0	53	53
000235238	EPPING	NH		11/27/2024		672	0	52	0	0	52	0	724	828	0	104	104
000235239	INGLESIDE	IL		11/27/2024		540	0	42	0	0	42	0	582	666	0	84	84
000235248	FARMERSVILLE	CA		11/27/2024		228	0	0	0	0	0	0	228	280	0	53	53
000235254	JONESBORO	GA		11/27/2024		909	0	70	0	0	70	0	979	1,120	0	141	141
000235262	IMPERIAL	PA		11/27/2024		173	0	20	0	0	20	0	193	213	0	20	20
000235268	DOLTON	IL		11/27/2024		819	0	52	0	0	52	0	871	1,009	0	138	138
000235269	MEMPHIS	TN		11/27/2024		755	0	58	0	0	58	0	813	930	0	117	117
000235273	DIANA	TX		11/27/2024		502	0	39	0	0	39	0	541	619	0	78	78
000235274	ROWLETT	TX		11/27/2024		266	0	20	0	0	20	0	286	328	0	42	42
000235275	ALEXANDER	AR		11/27/2024		193	0	0	0	0	0	0	193	238	0	45	45
000235278	SUGAR HILL	GA		11/27/2024		364	0	42	0	0	42	0	406	448	0	42	42
000235292	MOUNT JULIET	TN		11/27/2024		806	0	62	0	0	62	0	868	993	0	125	125
000235293	HOUSTON	TX		11/27/2024		380	0	29	0	0	29	0	410	469	0	59	59
000235300	FLOWER MOUND	TX		11/27/2024		595	0	46	0	0	46	0	641	734	0	92	92
000235310	HOUSE SPRINGS	MO		11/27/2024		597	0	0	0	0	0	0	597	735	0	138	138
000235347	DOUGLASVILLE	GA		11/27/2024		878	0	68	0	0	68	0	946	1,082	0	136	136
000235351	HARLINGEN	TX		11/27/2024		514	0	39	0	0	39	0	553	632	0	79	79
000235379	ARIZONA CITY	AZ		11/27/2024		558	0	43	0	0	43	0	601	687	0	86	86
000235397	MAYWOOD	IL		11/27/2024		395	0	0	0	0	0	0	395	487	0	92	92
000235416	INDIANAPOLIS	IN		11/27/2024		672	0	31	0	0	31	0	703	828	0	125	125
000235429	SALVISA	KY		11/27/2024		278	0	21	0	0	21	0	299	342	0	43	43
000235431	WEST WARWICK	RI		11/27/2024		455	0	0	0	0	0	0	455	560	0	105	105
000235437	COWETA	OK		11/27/2024		454	0	35	0	0	35	0	489	559	0	70	70
000235451	PEKIN	IL		11/27/2024		211	0	0	0	0	0	0	211	260	0	49	49
000235453	MABELVALE	AR		11/27/2024		664	0	45	0	0	45	0	708	817	0	109	109
000235463	CHICAGO	IL		11/27/2024		586	0	45	0	0	45	0	631	722	0	91	91
000235474	SHERMAN	TX		11/27/2024		244	0	38	0	0	38	0	282	301	0	19	19
000235479	BIRDSBORO	PA		11/27/2024		246	0	0	0	0	0	0	246	303	0	57	57
000235484	JACKSONVILLE	FL		11/27/2024		114	0	26	0	0	26	0	141	141	0	0	0
000235488	HOKSETT	NH		11/27/2024		771	0	0	0	0	0	0	771	949	0	179	179
000235490	NORTH MIAMI	FL		11/27/2024		671	0	52	0	0	52	0	723	827	0	104	104
000235491	FOREST PARK	GA		11/27/2024		278	0	21	0	0	21	0	299	342	0	43	43
000235497	SAN ANTONIO	TX		11/27/2024		119	0	13	0	0	13	0	132	146	0	14	14
000235505	BELLWOOD	IL		11/27/2024		837	0	48	0	0	48	0	885	1,031	0	146	146
000235511	JACKSON	MS		11/27/2024		111	0	9	0	0	9	0	120	137	0	17	17
000235515	OCEAN SPRINGS	MS		11/27/2024		388	0	30	0	0	30	0	418	478	0	60	60
000235518	BALTIMORE	MD		11/27/2024		614	0	47	0	0	47	0	661	756	0	95	95
000235521	GILBERT	AZ		11/27/2024		557	0	43	0	0	43	0	600	686	0	86	86
000235527	CASA GRANDE	AZ		11/27/2024		506	0	39	0	0	39	0	545	624	0	78	78
000235538	MISSOURI CITY	TX		11/27/2024		2,641	0	42	0	0	42	0	2,683	3,253	0	570	570
000235545	RIVERDALE	GA		11/27/2024		589	0	44	0	0	44	0	633	726	0	93	93
000235547	MEMPHIS	TN		11/27/2024		345	0	27	0	0	27	0	372	425	0	53	53
000236022	EARLIMART	CA		06/01/2025		1,107	0	8	0	0	8	0	1,115	1,122	0	8	8
000241210	Pittsburgh	PA		11/27/2024		119	0	0	0	0	0	0	119	147	0	28	28
000241232	Bowie	MD		11/27/2024		1,601	0	123	0	0	123	0	1,724	1,972	0	248	248
000241238	Laporte	IN		11/27/2024		1,404	0	127	0	0	127	0	1,530	1,729	0	199	199
000241241	Charlotte	NC		11/27/2024		470	0	36	0	0	36	0	506	579	0	73	73
000241256	Richmond	VA		11/27/2024		1,190	0	92	0	0	92	0	1,281	1,466	0	184	184
000241264	Penn Hills	PA		11/27/2024		171	0	13	0	0	13	0	184	210	0	27	27

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000241298	Arlington	TN		11/27/2024		1,179	0	.91	0	0	.91	0	1,270	1,453	0	.183	.183
000241306	Vancouver	WA		11/27/2024		1,742	0	.134	0	0	.134	0	1,876	2,146	0	.270	.270
000241314	Henderson	NV		11/27/2024		.767	0	.59	0	0	.59	0	.826	.945	0	.119	.119
000241343	Memphis	TN		11/27/2024		.459	0	.35	0	0	.35	0	.495	.566	0	.071	.071
000241352	East Hartford	CT		11/27/2024		.764	0	.59	0	0	.59	0	.823	.941	0	.118	.118
000241355	Norwalk	IA		11/27/2024		.892	0	.69	0	0	.69	0	.960	1,099	0	.138	.138
000241370	Newark	NJ		11/27/2024		.690	0	.53	0	0	.53	0	.744	.850	0	.107	.107
000242983	HIBBING	MIN.		06/01/2025		.444	0	.6	0	0	.6	0	.451	.451	0	0	0
000244820	CANTON	GA		11/27/2024		.750	0	0	0	0	0	0	.750	.924	0	.174	.174
000244831	WILLIAMSBURG	VA		11/27/2024		.691	0	.80	0	0	.80	0	.771	.851	0	.080	.080
000244837	BALTIMORE	MD		11/27/2024		.357	0	.41	0	0	.41	0	.398	.439	0	.041	.041
000244848	STAFFORD	VA		11/27/2024		.82	0	0	0	0	0	0	.82	.100	0	.19	.19
000244850	NORFOLK	VA		11/27/2024		1,734	0	.80	0	0	.80	0	1,814	2,136	0	.322	.322
000244863	LAHIRENCEVILLE	GA		11/27/2024		1,025	0	.59	0	0	.59	0	1,084	1,263	0	.179	.179
000287668	MOUNT HOLLY	NJ		11/27/2024		.645	0	.50	0	0	.50	0	.695	.795	0	.100	.100
000289944	TAFT	CA		06/01/2025		.461	0	0	0	0	0	0	.461	.467	0	.007	.007
000290782	LOUISVILLE	KY		11/27/2024		.50	0	.6	0	0	.6	0	.56	.61	0	.006	.006
000300905	MONROE	GA		06/01/2025		.340	0	.2	0	0	.2	0	.341	.344	0	.003	.003
000302459	AUSTIN	TX		06/01/2025		1,301	0	.9	0	0	.9	0	1,310	1,319	0	.009	.009
000304118	UNION BEACH	NJ		11/27/2024		2,298	0	.212	0	0	.212	0	2,510	2,831	0	.321	.321
000304315	FAYETTE	AL		11/27/2024		1,000	0	.48	0	0	.48	0	1,049	1,232	0	.184	.184
000304363	EL DORADO	AR		11/27/2024		.194	0	.15	0	0	.15	0	.209	.239	0	.030	.030
000304489	MANITOWOC	WI		11/27/2024		.432	0	.33	0	0	.33	0	.466	.533	0	.067	.067
000304639	HOUSTON	TX		11/27/2024		.325	0	0	0	0	0	0	.325	.400	0	.075	.075
000304874	ROCHESTER	PA		11/27/2024		.709	0	0	0	0	0	0	.709	.873	0	.164	.164
000306030	LIBERTY TOWNSHIP	OH		11/27/2024		.618	0	0	0	0	0	0	.618	.761	0	.143	.143
000306215	ENGLEWOOD CITY	NJ		11/27/2024		1,337	0	.103	0	0	.103	0	1,440	1,647	0	.207	.207
000307721	HAMILTON	OH		11/27/2024		.755	0	.96	0	0	.96	0	.850	.930	0	.079	.079
000307743	LEASBURG	NC		11/27/2024		.503	0	.58	0	0	.58	0	.562	.620	0	.058	.058
000307978	ZACHARY	LA		11/27/2024		2,736	0	.316	0	0	.316	0	3,052	3,370	0	.319	.319
000309270	FLORENCE	NJ		11/27/2024		1,565	0	.253	0	0	.253	0	1,817	1,927	0	.110	.110
000309861	MOKEESPORT	PA		11/27/2024		.431	0	.66	0	0	.66	0	.497	.531	0	.033	.033
000311433	CINCINNATI	OH		11/27/2024		.382	0	.29	0	0	.29	0	.412	.471	0	.059	.059
000320040	HOLTS SUMMIT	MO		06/01/2025		.893	0	.4	0	0	.4	0	.897	.906	0	.008	.008
000325315	CAMDEN	NJ		05/02/2022		.606	0	.7	0	0	.7	0	.614	.620	0	.007	.007
000325319	WAKE FOREST	NC		05/02/2022		.594	0	0	0	0	0	0	.594	.605	0	.011	.011
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,315	0	.13	0	0	.13	0	1,329	1,356	0	.027	.027
000325349	ALBUQUERQUE	NM		05/02/2022		.323	0	0	0	0	0	0	.323	.333	0	.010	.010
000325351	MAYBELL	CO		05/02/2022		.773	0	.7	0	0	.7	0	.780	.795	0	.015	.015
000325358	TUSCALOOSA	AL		05/02/2022		.916	0	.7	0	0	.7	0	.923	.944	0	.021	.021
000325364	CHICAGO	IL		05/02/2022		1,779	0	.18	0	0	.18	0	1,797	1,833	0	.036	.036
000325372	WHITSETT	NC		05/02/2022		2,743	0	.84	0	0	.84	0	2,827	2,827	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		.541	0	.8	0	0	.8	0	.549	.558	0	.008	.008
000325398	THEODORE	AL		05/02/2022		2,688	0	.55	0	0	.55	0	2,742	2,770	0	.028	.028
000325402	PORT BYRON	IL		05/02/2022		.395	0	.4	0	0	.4	0	.399	.407	0	.008	.008
000325409	WALDORF	MD		05/02/2022		.892	0	0	0	0	0	0	.892	.915	0	.023	.023
000325433	ALLENTON	MI		05/02/2022		.946	0	.8	0	0	.8	0	.955	.971	0	.017	.017
000325437	DORCHESTER	MA		05/02/2022		2,086	0	0	0	0	0	0	2,086	2,150	0	.064	.064
000325447	JAMAICA	NY		05/02/2022		1,285	0	.11	0	0	.11	0	1,296	1,318	0	.022	.022
000325459	ATLANTA	GA		05/02/2022		1,668	0	.17	0	0	.17	0	1,685	1,719	0	.034	.034
000325482	DOUGLAS	MA		05/02/2022		.261	0	.6	0	0	.6	0	.267	.267	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325496	PHILADELPHIA	PA		05/02/2022		181	0	6	0	0	6	0	186	186	0	0	0
000325499	WICHITA	KS		05/02/2022		1,127	0	0	0	0	0	0	1,127	1,161	0	34	34
000325523	LAKELAND	FL		05/02/2022		507	0	0	0	0	0	0	507	522	0	15	15
000325527	BLOOMFIELD HILLS	MI		05/02/2022		1,025	0	16	0	0	16	0	1,040	1,056	0	16	16
000325544	SIOUX CITY	IA		05/02/2022		58	0	0	0	0	0	0	59	60	1	1	1
000325545	GARY	IN		05/02/2022		1,500	0	27	0	0	27	0	1,528	1,546	0	19	19
000325550	BRICK TWP	NJ		05/02/2022		1,121	0	0	0	0	0	0	1,121	1,156	0	34	34
000325562	HOLDEN	LA		05/02/2022		2,380	0	44	0	0	44	0	2,423	2,453	0	29	29
000325585	CHICAGO	IL		05/02/2022		1,526	0	0	0	0	0	0	1,526	1,570	0	44	44
000325597	MUSKEGON	MI		05/02/2022		1,619	0	25	0	0	25	0	1,643	1,668	0	25	25
000325616	ENGLAND	AR		05/02/2022		235	0	2	0	0	2	0	237	242	5	5	5
000325617	ALLIANCE	OH		05/02/2022		600	0	6	0	0	6	0	606	618	0	12	12
000325625	REDFORD	MI		05/02/2022		281	0	3	0	0	3	0	283	288	0	5	5
000325635	IOWA COLONY	TX		05/02/2022		1,282	0	20	0	0	20	0	1,301	1,321	0	20	20
000325636	BURGETTSTOWN	PA		05/02/2022		638	0	10	0	0	10	0	648	658	0	10	10
000325639	CARSONVILLE	MI		05/02/2022		1,254	0	38	0	0	38	0	1,292	1,292	0	0	0
000325660	DAMASCUS	MD		05/02/2022		1,460	0	0	0	0	0	0	1,460	1,504	0	45	45
000325688	PARIS	NY		05/02/2022		709	0	7	0	0	7	0	716	731	0	15	15
000325691	VILLA PARK	IL		05/02/2022		233	0	7	0	0	7	0	240	240	0	0	0
000325758	STOCKTON	CA		05/02/2022		1,022	0	16	0	0	16	0	1,038	1,053	0	16	16
000325773	SAGINAW	MI		05/02/2022		636	0	6	0	0	6	0	642	655	0	13	13
000325790	EUREKA	CA		05/02/2022		372	0	11	0	0	11	0	383	383	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		1,030	0	0	0	0	0	0	1,030	1,061	0	32	32
000325818	VIENNA	IL		05/02/2022		817	0	0	0	0	0	0	817	842	0	25	25
000325836	LUBBOCK	TX		05/02/2022		875	0	12	0	0	12	0	887	902	0	15	15
000325838	CONCORD	NC		05/02/2022		850	0	9	0	0	9	0	858	875	0	17	17
000325840	ROUND ROCK	TX		05/02/2022		138	0	0	0	0	0	0	138	142	0	4	4
000325859	KRUM	TX		05/02/2022		870	0	9	0	0	9	0	879	896	0	18	18
000325873	ASHEBORO	NC		05/02/2022		218	0	0	0	0	0	0	218	223	0	5	5
000325900	ALLENDALE	SC		05/02/2022		634	0	6	0	0	6	0	640	653	0	13	13
000325916	LUBBOCK	TX		05/02/2022		41	0	1	0	0	1	0	42	42	0	0	0
000325921	CANTON	OH		05/02/2022		667	0	0	0	0	0	0	667	687	0	20	20
000325927	UPPER MARLBORO	MD		05/02/2022		2,661	0	27	0	0	27	0	2,688	2,743	0	54	54
000325929	BALTIMORE	MD		05/02/2022		583	0	6	0	0	6	0	589	601	0	12	12
000325977	PHILADELPHIA	PA		05/02/2022		1,266	0	13	0	0	13	0	1,279	1,305	0	26	26
000325978	WILMERDING	PA		05/02/2022		34	0	1	0	0	1	0	35	35	0	1	1
000325980	SHERIDAN	MI		05/02/2022		446	0	5	0	0	5	0	450	460	0	9	9
000325999	NORMAN PARK	GA		05/02/2022		1,612	0	49	0	0	49	0	1,661	1,661	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		107	0	0	0	0	0	0	107	111	0	3	3
000326031	LUBBOCK	TX		05/02/2022		421	0	6	0	0	6	0	428	434	0	6	6
000326035	UNION	NJ		05/02/2022		1,898	0	19	0	0	19	0	1,917	1,956	0	39	39
000326043	VIRGINIA BEACH	VA		05/02/2022		1,032	0	0	0	0	0	0	1,032	1,064	0	32	32
000326045	CASA GRANDE	AZ		05/02/2022		855	0	0	0	0	0	0	855	881	0	26	26
000326048	SPRINGDALE	MD		05/02/2022		1,460	0	0	0	0	0	0	1,460	1,504	0	45	45
000326080	GONZALES	LA		05/02/2022		1,391	0	14	0	0	14	0	1,405	1,434	0	28	28
000326100	THORNTON	CO		05/02/2022		675	0	6	0	0	6	0	681	694	0	13	13
000326150	SAINT LOUIS	MO		05/02/2022		362	0	4	0	0	4	0	366	373	0	7	7
000326157	MATTAPAN	MA		05/02/2022		3,158	0	27	0	0	27	0	3,186	3,255	0	69	69
000326177	VIRGINIA BEACH	VA		05/02/2022		1,587	0	12	0	0	12	0	1,599	1,635	0	36	36
000326186	BALTIMORE	MD		05/02/2022		569	0	6	0	0	6	0	575	587	0	12	12
000326217	RICHMOND	VA		05/02/2022		1,984	0	15	0	0	15	0	1,999	2,045	0	46	46

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	2	3					8	9	10	11	12	13					
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000326232	NEWMAN	GA		05/02/2022		747	0	8	0	0	8	0	754	769	0	15	15
000326246	MERIDEN	CT		05/02/2022		272	0	0	0	0	0	0	272	280	0	8	8
000326280	VALLEY STREAM	NY		05/02/2022		472	0	3	0	0	3	0	475	481	0	6	6
000326287	HELTONVILLE	IN		05/02/2022		1,750	0	16	0	0	16	0	1,766	1,804	0	38	38
000326288	ROY	UT		05/02/2022		992	0	10	0	0	10	0	1,002	1,022	0	20	20
000326294	SAINT ROSE	LA		05/02/2022		1,721	0	17	0	0	17	0	1,738	1,773	0	35	35
000326330	PATTERSON	NY		05/02/2022		385	0	2	0	0	2	0	387	391	0	4	4
000326331	POUGHQUAG	NY		05/02/2022		1,707	0	17	0	0	17	0	1,724	1,759	0	35	35
000326347	KELSO	WA		05/02/2022		45	0	0	0	0	0	0	45	46	0	1	1
000326350	JACKSONVILLE	FL		05/02/2022		645	0	0	0	0	0	0	645	662	0	17	17
000326356	LAFAYETTE	LA		05/02/2022		471	0	5	0	0	5	0	476	495	0	9	9
000326399	EPSOM	NH		05/02/2022		232	0	0	0	0	0	0	232	239	0	7	7
000326402	HANOVER	IN		05/02/2022		703	0	7	0	0	7	0	710	725	0	14	14
000326408	SILVER SPRING	MD		05/02/2022		1,897	0	19	0	0	19	0	1,916	1,955	0	39	39
000326413	ASHAWAY	RI		05/02/2022		1,310	0	13	0	0	13	0	1,323	1,350	0	27	27
000326414	NORTH LAS VEGAS	NV		05/02/2022		521	0	5	0	0	5	0	526	537	0	11	11
000326418	TUCSON	AZ		05/02/2022		374	0	0	0	0	0	0	374	386	0	11	11
000326440	LUCEDALE	MS		05/02/2022		968	0	12	0	0	12	0	980	998	0	18	18
000326444	CALABASAS	CA		05/02/2022		675	0	14	0	0	14	0	688	695	0	7	7
000326479	STICKLERVILLE	NJ		05/02/2022		1,058	0	32	0	0	32	0	1,089	1,089	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,392	0	14	0	0	14	0	1,406	1,435	0	28	28
000326488	ORCHARD PARK	NY		05/02/2022		376	0	0	0	0	0	0	376	388	0	12	12
000326494	IRVINE	CA		05/02/2022		14,965	0	227	0	0	227	0	15,192	15,423	0	231	231
000326566	MENTOR	OH		05/02/2022		1,411	0	0	0	0	0	0	1,411	1,454	0	43	43
000326584	MARENGO	IL		05/02/2022		477	0	0	0	0	0	0	477	491	0	15	15
000326651	CARMEL	NY		05/02/2022		1,438	0	29	0	0	29	0	1,467	1,482	0	15	15
000326653	YULEE	FL		05/02/2022		796	0	8	0	0	8	0	805	821	0	16	16
000326678	MARTINSBURG	WV		05/02/2022		126	0	0	0	0	0	0	126	130	0	4	4
000326686	RED BLUFF	CA		05/02/2022		816	0	12	0	0	12	0	828	841	0	13	13
000326706	MIDDLEBURG	FL		05/02/2022		335	0	3	0	0	3	0	337	343	0	6	6
000326709	HOLMES	NY		05/02/2022		1,020	0	21	0	0	21	0	1,041	1,051	0	10	10
000326729	BATON ROUGE	LA		05/02/2022		1,358	0	14	0	0	14	0	1,372	1,400	0	28	28
000326742	HOUSTON	TX		05/02/2022		154	0	0	0	0	0	0	154	158	0	4	4
000326750	SMYRNA	DE		05/02/2022		2,321	0	54	0	0	54	0	2,375	2,392	0	17	17
000326751	SMYRNA	DE		05/02/2022		307	0	4	0	0	4	0	311	314	0	3	3
000326774	GRANITE FALLS	NC		05/02/2022		586	0	6	0	0	6	0	592	604	0	12	12
000326780	GRANITE FALLS	NC		05/02/2022		595	0	9	0	0	9	0	604	613	0	9	9
000326786	CASTLE HAYNE	NC		05/02/2022		1,379	0	11	0	0	11	0	1,390	1,422	0	32	32
000326803	GREENSBORO	NC		05/02/2022		6,516	0	10	0	0	10	0	6,526	6,714	0	188	188
000326815	JAMAICA	NY		05/02/2022		2,728	0	28	0	0	28	0	2,756	2,812	0	56	56
000326818	SAN ANTONIO	TX		05/02/2022		752	0	8	0	0	8	0	759	774	0	15	15
000326821	ILION	NY		05/02/2022		284	0	0	0	0	0	0	284	293	0	9	9
000326825	LONG BEACH	CA		05/02/2022		1,357	0	21	0	0	21	0	1,378	1,398	0	21	21
000326832	TACOMA	WA		05/02/2022		1,769	0	27	0	0	27	0	1,796	1,823	0	27	27
000326845	WILLIAMSTON	SC		05/02/2022		537	0	5	0	0	5	0	542	553	0	10	10
000326849	LINCOLN	DE		05/02/2022		1,181	0	28	0	0	28	0	1,209	1,216	0	7	7
000331253	OWINGS	MD		08/30/2023		2,614	0	205	0	0	205	0	2,819	3,230	0	412	412
000331254	HAVERSTRAW	NY		08/30/2023		557	0	0	0	0	0	0	557	689	0	131	131
000331256	ST HELENS	OR		06/01/2025		1,996	0	28	0	0	28	0	2,024	2,024	0	0	0
000331257	CONVERSE	TX		08/30/2023		642	0	50	0	0	50	0	692	793	0	101	101
000331259	BRYANS ROAD	MD		08/30/2023		703	0	55	0	0	55	0	758	869	0	111	111

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000331260	TULARE	CA		.08/30/2023		.433	0	.34	0	0	.34	0	.467	.535	0	.68	.68
000331261	BOWIE	MD		.08/30/2023		1,252	0	.98	0	0	.98	0	1,350	1,547	0	.197	.197
000331262	GORDONSVILLE	VA		.08/30/2023		.570	0	.134	0	0	.134	0	.704	.704	0	0	0
000331263	EDGARTOWN	MA		.08/30/2023		2,174	0	.164	0	0	.164	0	2,338	2,687	0	.349	.349
000331265	CLINTON	MS		.08/30/2023		.305	0	.24	0	0	.24	0	.328	.376	0	.48	.48
000331267	HOUSTON	TX		.08/30/2023		.352	0	.28	0	0	.28	0	.380	.435	0	.55	.55
000331271	BRENTWOOD	NY		.08/30/2023		1,036	0	.81	0	0	.81	0	1,118	1,281	0	.163	.163
000331274	BRONX	NY		.08/30/2023		3,434	0	.238	0	0	.238	0	3,671	4,244	0	.572	.572
000331279	HAZEL GREEN	AL		.08/30/2023		.285	0	.17	0	0	.17	0	.302	.352	0	.51	.51
000331281	TALLADEGA	AL		.08/30/2023		.127	0	.10	0	0	.10	0	.137	.157	0	.20	.20
000331283	BROCKTON	MA		.08/30/2023		.980	0	.115	0	0	.115	0	1,095	1,211	0	.116	.116
000331298	HIRAM	GA		.08/30/2023		.271	0	.21	0	0	.21	0	.292	.335	0	.43	.43
000331299	ROCK HILL	SC		.08/30/2023		.283	0	.33	0	0	.33	0	.317	.350	0	.33	.33
000331301	TRENTON	OH		.08/30/2023		.525	0	.41	0	0	.41	0	.566	.649	0	.83	.83
000331316	SPOKANE	WA		.08/30/2023		.526	0	.41	0	0	.41	0	.567	.650	0	.83	.83
000331321	LILBURN	GA		.08/30/2023		.387	0	.3	0	0	.3	0	.390	.478	0	.89	.89
000331325	ELKHART	IN		.08/30/2023		.386	0	.30	0	0	.30	0	.416	.477	0	.61	.61
000331326	CORAM	NY		.08/30/2023		1,439	0	.113	0	0	.113	0	1,552	1,779	0	.227	.227
000331332	MILWAUKEE	WI		.08/30/2023		.500	0	0	0	0	0	0	.500	.618	0	.118	.118
000331333	RIO RANCHO	NM		.08/30/2023		.248	0	.19	0	0	.19	0	.288	.307	0	.40	.40
000331336	BROWNSVILLE	TX		.08/30/2023		.215	0	.25	0	0	.25	0	.240	.265	0	.25	.25
000331341	TERRY	MS		.08/30/2023		.211	0	0	0	0	0	0	.211	.261	0	.50	.50
000331342	BESSEMER	AL		.08/30/2023		.81	0	.6	0	0	.6	0	.87	.100	0	.13	.13
000331343	MORTON	TX		.08/30/2023		.43	0	0	0	0	0	0	.43	.53	0	.10	.10
000331347	HIALEAH	FL		.08/30/2023		1,529	0	.120	0	0	.120	0	1,649	1,890	0	.241	.241
000331357	PLATTE CITY	MO		.08/30/2023		.997	0	.163	0	0	.163	0	1,160	1,232	0	.72	.72
000331359	TUCSON	AZ		.08/30/2023		.679	0	.53	0	0	.53	0	.732	.839	0	.107	.107
000331360	CHERRY HILL	NJ		.08/30/2023		.115	0	.9	0	0	.9	0	.124	.143	0	.18	.18
000331366	ANTIOCH	TN		.08/30/2023		.399	0	.31	0	0	.31	0	.431	.494	0	.63	.63
000331368	MC LEANSVILLE	NC		.08/30/2023		.733	0	.57	0	0	.57	0	.790	.905	0	.115	.115
000331370	LAKE WALES	FL		.08/30/2023		.742	0	.58	0	0	.58	0	.800	.917	0	.117	.117
000331378	WORCESTER	MA		.08/30/2023		.324	0	.38	0	0	.38	0	.362	.400	0	.38	.38
000331384	JACKSONVILLE	FL		.08/30/2023		1,740	0	.102	0	0	.102	0	1,841	2,148	0	.307	.307
000331395	EDGEWOOD	MD		.08/30/2023		1,103	0	.86	0	0	.86	0	1,189	1,363	0	.173	.173
000331411	FREDERICKSBURG	VA		.08/30/2023		1,480	0	.116	0	0	.116	0	1,596	1,829	0	.233	.233
000331413	QUINCY	IL		.08/30/2023		.280	0	.33	0	0	.33	0	.313	.346	0	.33	.33
000331416	CENTERVILLE	GA		.08/30/2023		.355	0	.28	0	0	.28	0	.382	.438	0	.56	.56
000331420	MERIDEN	CT		.08/30/2023		.202	0	0	0	0	0	0	.202	.234	0	.32	.32
000331421	NORTHGLENN	CO		.08/30/2023		1,615	0	.120	0	0	.120	0	1,735	1,996	0	.261	.261
000331424	SYRACUSE	NY		.08/30/2023		.324	0	.67	0	0	.67	0	.391	.401	0	.10	.10
000331429	INDIANAPOLIS	IN		.08/30/2023		.324	0	0	0	0	0	0	.324	.400	0	.76	.76
000331432	TICKFAW	LA		.08/30/2023		.700	0	.55	0	0	.55	0	.865	.865	0	.110	.110
000331434	RICHMOND	RI		.08/30/2023		1,443	0	.85	0	0	.85	0	1,527	1,783	0	.256	.256
000331437	MOORESVILLE	NC		.08/30/2023		.778	0	.92	0	0	.92	0	.869	.961	0	.92	.92
000331440	VERONA	PA		.08/30/2023		.752	0	.106	0	0	.106	0	.859	.930	0	.71	.71
000331448	OCONOMOWOC	WI		.08/30/2023		1,365	0	.107	0	0	.107	0	1,472	1,687	0	.215	.215
000331451	SPRING GROVE	PA		.08/30/2023		.860	0	.67	0	0	.67	0	.928	1,063	0	.135	.135
000331455	SAN ANTONIO	TX		.08/30/2023		.396	0	.93	0	0	.93	0	.489	.489	0	0	0
000331458	SPOTSVYLVANIA	VA		.08/30/2023		.673	0	0	0	0	0	0	.673	.831	0	.158	.158
000331463	ELGIN	IL		.08/30/2023		.134	0	.12	0	0	.12	0	.146	.158	0	.12	.12
000331479	MARATHON	NY		.08/30/2023		.370	0	.29	0	0	.29	0	.399	.458	0	.58	.58

STATEMENT AS OF JUNE 30, 2026 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
000331483	CANTON	GA		08/30/2023		666	0	157	0	0	157	0	823	823	0	0	0
000331484	BEAR	DE		08/30/2023		1,244	0	146	0	0	146	0	1,390	1,537	0	147	147
000331487	CORBIN	KY		08/30/2023		1,327	0	78	0	0	78	0	1,405	1,639	0	234	234
000331491	LONG LAKE	WI		08/30/2023		756	0	59	0	0	59	0	815	934	0	119	119
000331494	HOLLIS	NY		08/30/2023		364	0	29	0	0	29	0	393	450	0	57	57
000331497	CHICAGO	IL		08/30/2023		747	0	59	0	0	59	0	806	924	0	118	118
000331498	REYNOLDSBURG	OH		08/30/2023		885	0	69	0	0	69	0	954	1,094	0	139	139
000331501	SENOIA	GA		08/30/2023		249	0	29	0	0	29	0	278	307	0	29	29
000331507	PEORIA	IL		08/30/2023		129	0	10	0	0	10	0	139	159	0	20	20
000331511	SYCAMORE	IL		08/30/2023		160	0	38	0	0	38	0	197	197	0	0	0
000331515	ALAMO	GA		08/30/2023		754	0	80	0	0	80	0	834	932	0	98	98
000331520	PIEDMONT	SC		08/30/2023		464	0	0	0	0	0	0	464	573	0	109	109
000331522	MASTIC	NY		08/30/2023		486	0	38	0	0	38	0	524	601	0	77	77
000331526	STAFFORD	TX		08/30/2023		412	0	32	0	0	32	0	444	509	0	65	65
000331534	CLEVELAND	OH		08/30/2023		108	0	8	0	0	8	0	116	133	0	17	17
000331536	LONGVIEW	TX		08/30/2023		1,215	0	142	0	0	142	0	1,356	1,501	0	145	145
000331542	JACKSONVILLE	AL		08/30/2023		1,070	0	84	0	0	84	0	1,154	1,322	0	168	168
000331544	NAMPA	ID		08/30/2023		937	0	73	0	0	73	0	1,010	1,157	0	148	148
000331547	BETHEL	CT		08/30/2023		942	0	74	0	0	74	0	1,015	1,164	0	148	148
000331548	PORTSMOUTH	VA		08/30/2023		516	0	40	0	0	40	0	557	638	0	81	81
000331559	HOMESTEAD	FL		08/30/2023		159	0	38	0	0	38	0	197	197	0	0	0
000331566	FLORESVILLE	TX		08/30/2023		395	0	31	0	0	31	0	426	488	0	62	62
000331572	MIDLAND	TX		08/30/2023		1,478	0	0	0	0	0	0	1,478	1,823	0	344	344
000331579	LAREDO	TX		08/30/2023		899	0	0	0	0	0	0	899	1,111	0	212	212
000331580	SOMERDALE	NJ		08/30/2023		578	0	45	0	0	45	0	624	715	0	91	91
000331586	TULSA	OK		08/30/2023		290	0	0	0	0	0	0	290	358	0	68	68
000331593	CHELSEA	OK		08/30/2023		427	0	50	0	0	50	0	478	528	0	50	50
000331600	OMAHA	NE		08/30/2023		234	0	18	0	0	18	0	252	289	0	37	37
000331601	BATAVIA	NY		08/30/2023		1,772	0	139	0	0	139	0	1,911	2,190	0	279	279
000331611	NORTH LAS VEGAS	NV		08/30/2023		537	0	63	0	0	63	0	599	662	0	63	63
000331616	APOLLO	PA		08/30/2023		666	0	105	0	0	105	0	771	823	0	53	53
000331621	MEMPHIS	TN		08/30/2023		389	0	30	0	0	30	0	419	481	0	61	61
000331622	SAGINAW	TX		08/30/2023		733	0	78	0	0	78	0	811	906	0	95	95
000331623	GRAYSON	GA		08/30/2023		1,530	0	0	0	0	0	0	1,530	1,891	0	361	361
000331628	LANCASTER	PA		08/30/2023		399	0	0	0	0	0	0	399	493	0	94	94
000331629	SCHENECTADY	NY		08/30/2023		96	0	8	0	0	8	0	103	119	0	15	15
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		159	0	13	0	0	13	0	172	197	0	25	25
000331641	ALBUQUERQUE	NM		08/30/2023		373	0	0	0	0	0	0	373	461	0	88	88
000331642	DETROIT	MI		08/30/2023		195	0	0	0	0	0	0	195	241	0	46	46
000331647	OMAHA	NE		08/30/2023		428	0	34	0	0	34	0	462	529	0	67	67
000331649	LAGRANGE	KY		08/30/2023		222	0	17	0	0	17	0	239	274	0	35	35
000331651	HOLSTEIN	NE		08/30/2023		103	0	15	0	0	15	0	117	127	0	10	10
000331652	LAKE WORTH	FL		08/30/2023		380	0	30	0	0	30	0	410	469	0	60	60
000331654	LUBBOCK	TX		08/30/2023		206	0	11	0	0	11	0	218	255	0	37	37
000331655	ORLANDO	FL		08/30/2023		500	0	22	0	0	22	0	522	617	0	96	96
000331656	SIOUX CITY	IA		08/30/2023		230	0	18	0	0	18	0	249	285	0	36	36
000331659	SIDNEY	MT		08/30/2023		219	0	52	0	0	52	0	271	271	0	0	0
000331663	GREECE	NY		08/30/2023		103	0	12	0	0	12	0	115	127	0	12	12
000331665	CAMDEN	NJ		08/30/2023		67	0	3	0	0	3	0	70	78	0	9	9
000331666	COLUMBUS	OH		08/30/2023		480	0	57	0	0	57	0	536	593	0	57	57
000331669	TARPON SPRINGS	FL		08/30/2023		229	0	13	0	0	13	0	243	283	0	41	41

STATEMENT AS OF JUNE 30, 2026 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
000331674	FRANKLIN	IN		08/30/2023		.89	0	0	0	0	0	0	.89	.110	0	.21	.21
000331675	MODESTO	CA		08/30/2023		.122	0	.11	0	0	0	0	.133	.145	0	.11	.11
000331677	PORT ARTHUR	TX		08/30/2023		.120	0	.14	0	0	0	0	.134	.148	0	.14	.14
000331684	VIRGINIA BEACH	VA		08/30/2023		.76	0	0	0	0	0	0	.76	.91	0	.15	.15
000331685	GROVETOWN	GA		08/30/2023		.716	0	0	0	0	0	0	.716	.885	0	.169	.169
000331687	LAGRANGE	GA		08/30/2023		.260	0	.20	0	0	.20	0	.281	.322	0	.41	.41
000331688	WEATHERFORD	OK		08/30/2023		.621	0	.49	0	0	.49	0	.670	.768	0	.98	.98
000331711	OTISFIELD	ME		08/30/2023		.551	0	0	0	0	0	0	.551	.681	0	.130	.130
000342505	RIO RICO	AZ		06/01/2025		4,103	0	0	0	0	0	0	4,103	4,162	0	.58	.58
000352658	HOUSTON	TX		06/01/2025		1,053	0	0	0	0	0	0	1,053	1,068	0	.15	.15
000353079	RICHFIELD	UT		06/01/2025		.599	0	0	0	0	0	0	.599	.607	0	.9	.9
000353665	PHILADELPHIA	PA		12/05/2025		.522	0	.20	0	0	.20	0	.542	.581	0	.40	.40
000353666	PHILADELPHIA	PA		12/05/2025		.91	0	.3	0	0	.3	0	.94	.101	0	.7	.7
000353667	OMAHA	NE		12/05/2025		.390	0	.15	0	0	0	0	.404	.434	0	.30	.30
000353668	PHILADELPHIA	PA		12/05/2025		.261	0	.15	0	0	.15	0	.276	.291	0	.15	.15
000353669	HOPEWELL	VA		12/05/2025		1,069	0	.61	0	0	.61	0	1,130	1,191	0	.61	.61
000353670	OMAHA	NE		12/05/2025		.126	0	0	0	0	0	0	.126	.141	0	.14	.14
000353671	PHILADELPHIA	PA		12/05/2025		.110	0	0	0	0	0	0	.110	.122	0	.12	.12
000353672	OMAHA	NE		12/05/2025		.607	0	.23	0	0	.23	0	.629	.675	0	.46	.46
000353676	PHILADELPHIA	PA		12/05/2025		.749	0	.37	0	0	.37	0	.786	.834	0	.48	.48
000353677	LAWTON	OK		12/05/2025		.256	0	0	0	0	0	0	.256	.285	0	.29	.29
000353680	PHILADELPHIA	PA		12/05/2025		.709	0	.27	0	0	.27	0	.735	.789	0	.54	.54
000353682	CAPRON	VA		12/05/2025		.369	0	.21	0	0	.21	0	.390	.411	0	.21	.21
000353687	LAWTON	OK		12/05/2025		.543	0	.25	0	0	.25	0	.567	.604	0	.37	.37
000353688	RED LION	PA		12/05/2025		1,126	0	0	0	0	0	0	1,126	1,254	0	.128	.128
000353690	JUNCTION CITY	KS		12/05/2025		1,619	0	.61	0	0	.61	0	1,680	1,803	0	.123	.123
000353692	RATLIFF CITY	OK		12/05/2025		1,021	0	.38	0	0	.38	0	1,059	1,136	0	.77	.77
000353693	SUNBURY	PA		12/05/2025		.744	0	0	0	0	0	0	.744	.828	0	.84	.84
000353694	OLATHE	KS		12/05/2025		.955	0	.108	0	0	.108	0	1,064	1,064	0	0	0
000353696	MAIZE	KS		12/05/2025		.786	0	.30	0	0	.30	0	.815	.875	0	.60	.60
000353697	BELLEVUE	NE		12/05/2025		2,057	0	.60	0	0	.60	0	2,118	2,291	0	.173	.173
000353700	NEW BERLIN	WI		12/05/2025		.826	0	0	0	0	0	0	.826	.920	0	.94	.94
000353701	TULSA	OK		12/05/2025		.782	0	.29	0	0	.29	0	.811	.870	0	.59	.59
000353702	FORT WORTH	TX		12/05/2025		.590	0	.22	0	0	.22	0	.612	.657	0	.45	.45
000353703	GARLAND	TX		12/05/2025		.204	0	.8	0	0	.8	0	.212	.228	0	.15	.15
000353704	FOREST HILL	TX		12/05/2025		.369	0	.14	0	0	.14	0	.383	.411	0	.28	.28
000353710	SCOTTSBUFF	NE		12/05/2025		.470	0	.18	0	0	.18	0	.487	.523	0	.36	.36
000353713	WICHITA	KS		12/05/2025		.652	0	.25	0	0	.25	0	.677	.726	0	.49	.49
000353714	JACKSONVILLE	FL		12/05/2025		2,003	0	.75	0	0	.75	0	2,078	2,230	0	.152	.152
000353715	GILBERTSVILLE	PA		12/05/2025		1,403	0	.53	0	0	.53	0	1,455	1,562	0	.106	.106
000353717	LEVITTOWN	PA		12/05/2025		1,515	0	.57	0	0	.57	0	1,572	1,687	0	.115	.115
000353718	MARCUS HOOK	PA		12/05/2025		.583	0	.22	0	0	.22	0	.605	.650	0	.44	.44
000353719	LINDENWOLD	NJ		12/05/2025		.35	0	0	0	0	0	0	.35	.39	0	.4	.4
000353721	OKLAHOMA CITY	OK		12/05/2025		1,537	0	.43	0	0	.43	0	1,580	1,711	0	.131	.131
000353723	PHILADELPHIA	PA		12/05/2025		.471	0	.27	0	0	.27	0	.497	.524	0	.27	.27
000353724	DOUGLAS	WY		12/05/2025		1,043	0	0	0	0	0	0	1,043	1,162	0	.118	.118
000353728	FREDERICK	OK		12/05/2025		.459	0	.17	0	0	.17	0	.476	.511	0	.35	.35
000353730	HOLCOMB	KS		12/05/2025		.665	0	0	0	0	0	0	.665	.741	0	.76	.76
000353731	DAVID CITY	NE		12/05/2025		.332	0	.13	0	0	.13	0	.345	.370	0	.25	.25
000353733	GALLOWAY	NJ		12/05/2025		.526	0	.20	0	0	.20	0	.546	.586	0	.40	.40
000353734	EGG HARBOR TOWNSHIP	NJ		12/05/2025		.758	0	.29	0	0	.29	0	.786	.844	0	.57	.57

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SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000353735	COUNCIL BLUFFS	IA		12/05/2025		543	0	0	0	0	0	0	543	605	0	62	62
000353736	GREENWOOD	DE		12/05/2025		2,069	0	0	0	0	0	0	2,069	2,304	0	235	235
000353737	COLCHESTER	VT		12/05/2025		1,515	0	57	0	0	57	0	1,572	1,686	0	115	115
000353738	WRIGHTSVILLE	PA		12/05/2025		1,065	0	24	0	0	24	0	1,088	1,185	0	97	97
000353743	NORTH PORT	FL		12/05/2025		1,054	0	40	0	0	40	0	1,093	1,173	0	80	80
000353744	PUEBLO	CO		12/05/2025		424	0	16	0	0	16	0	440	472	0	32	32
000353746	BOSSIER CITY	LA		12/05/2025		2,110	0	80	0	0	80	0	2,189	2,349	0	160	160
000353747	BATON ROUGE	LA		12/05/2025		1,065	0	40	0	0	40	0	1,105	1,186	0	81	81
000353748	LAWTON	OK		12/05/2025		1,990	0	97	0	0	97	0	2,087	2,216	0	129	129
000353751	SAN ANTONIO	TX		12/05/2025		503	0	38	0	0	38	0	541	560	0	19	19
000353753	DURHAM	NC		12/05/2025		939	0	35	0	0	35	0	975	1,046	0	71	71
000353754	PHILADELPHIA	PA		12/05/2025		1,606	0	115	0	0	115	0	1,721	1,787	0	66	66
000353759	KAPLAN	LA		12/05/2025		421	0	16	0	0	16	0	437	469	0	32	32
000353760	INDIANAPOLIS	IN		12/05/2025		618	0	23	0	0	23	0	642	688	0	47	47
000353761	VIDOR	TX		12/05/2025		741	0	34	0	0	34	0	776	826	0	50	50
000353762	ROUND ROCK	TX		12/05/2025		1,211	0	46	0	0	46	0	1,257	1,349	0	92	92
000353764	BLAINE	MN		12/05/2025		466	0	21	0	0	21	0	487	519	0	32	32
000353765	LAKE WORTH	TX		12/05/2025		443	0	17	0	0	17	0	460	494	0	34	34
000353766	DALLAS	TX		12/05/2025		1,481	0	33	0	0	33	0	1,515	1,649	0	135	135
000353767	BATON ROUGE	LA		12/05/2025		303	0	0	0	0	0	0	303	338	0	34	34
000353768	PORT ARTHUR	TX		12/05/2025		531	0	30	0	0	30	0	562	592	0	30	30
000353769	PHILADELPHIA	PA		12/05/2025		2,269	0	0	0	0	0	0	2,269	2,526	0	258	258
000353773	DOUGLASSVILLE	PA		12/05/2025		985	0	37	0	0	37	0	1,022	1,097	0	75	75
000353774	ABILENE	TX		12/05/2025		772	0	29	0	0	29	0	801	860	0	59	59
000353775	LEWISVILLE	TX		12/05/2025		1,745	0	99	0	0	99	0	1,844	1,943	0	99	99
000353776	ANTIOCH	CA		12/05/2025		2,633	0	99	0	0	99	0	2,733	2,932	0	200	200
000353777	UPPER MARLBORO	MD		12/05/2025		254	0	19	0	0	19	0	273	283	0	10	10
000353779	CABOT	AR		12/05/2025		3,226	0	0	0	0	0	0	3,226	3,592	0	366	366
000353782	NORTH BEACH	MD		12/05/2025		1,377	0	52	0	0	52	0	1,429	1,534	0	104	104
000353783	CLOVIS	CA		12/05/2025		1,271	0	48	0	0	48	0	1,318	1,415	0	96	96
000353784	MARSHALL	TX		12/05/2025		1,597	0	51	0	0	51	0	1,649	1,779	0	130	130
000353785	NOBLE	OK		12/05/2025		1,695	0	30	0	0	30	0	1,725	1,887	0	162	162
000353788	SAN ANTONIO	TX		12/05/2025		366	0	10	0	0	10	0	376	407	0	31	31
000353790	MANSFIELD	TX		12/05/2025		930	0	35	0	0	35	0	965	1,036	0	71	71
000353791	RALSTON	NE		12/05/2025		300	0	0	0	0	0	0	300	334	0	34	34
000353792	BATON ROUGE	LA		12/05/2025		133	0	5	0	0	5	0	138	148	0	10	10
000353795	PFLUGERVILLE	TX		12/05/2025		1,170	0	44	0	0	44	0	1,214	1,303	0	89	89
000353796	CHESAPEAKE	VA		12/05/2025		580	0	22	0	0	22	0	602	646	0	44	44
000353798	ERIE	PA		12/05/2025		684	0	52	0	0	52	0	736	762	0	26	26
000353800	LEWISVILLE	TX		12/05/2025		1,522	0	86	0	0	86	0	1,608	1,695	0	87	87
000353802	GURNEE	IL		12/05/2025		420	0	16	0	0	16	0	436	468	0	32	32
000353803	LITTLE ELM	TX		12/05/2025		1,736	0	65	0	0	65	0	1,801	1,933	0	132	132
000353805	BAKERSFIELD	CA		12/05/2025		1,066	0	60	0	0	60	0	1,126	1,187	0	61	61
000353807	ARLINGTON	TX		12/05/2025		1,613	0	64	0	0	64	0	1,677	1,796	0	119	119
000353808	OKLAHOMA CITY	OK		12/05/2025		1,649	0	93	0	0	93	0	1,743	1,836	0	94	94
000353809	OKLAHOMA CITY	OK		12/05/2025		772	0	29	0	0	29	0	801	859	0	58	58
000353810	BURLESON	TX		12/05/2025		428	0	16	0	0	16	0	444	476	0	32	32
000353815	HURST	TX		12/05/2025		172	0	7	0	0	7	0	179	192	0	13	13
000353817	FORT WORTH	TX		12/05/2025		1,029	0	39	0	0	39	0	1,068	1,146	0	78	78
000353818	ROWLETT	TX		12/05/2025		1,202	0	45	0	0	45	0	1,248	1,339	0	91	91
000353819	PEKIN	IL		12/05/2025		464	0	13	0	0	13	0	477	516	0	40	40

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000353822	OMAHA	NE		12/05/2025		2,480	0	17	0	0	17	0	2,498	2,762	0	264	264
000353823	EDINBURG	TX		12/05/2025		1,976	0	75	0	0	75	0	2,050	2,200	0	150	150
000353824	BEDFORD	TX		12/05/2025		871	0	33	0	0	33	0	903	969	0	66	66
000353825	GRAND PRAIRIE	TX		12/05/2025		2,613	0	0	0	0	0	0	2,613	2,909	0	297	297
000353826	THE COLONY	TX		12/05/2025		709	0	27	0	0	27	0	736	790	0	54	54
000353827	LOUISA	VA		12/05/2025		1,167	0	44	0	0	44	0	1,211	1,299	0	88	88
000353828	SOUR LAKE	TX		12/05/2025		1,045	0	39	0	0	39	0	1,085	1,164	0	79	79
000353829	GRAND PRAIRIE	TX		12/05/2025		2,328	0	88	0	0	88	0	2,415	2,592	0	176	176
000353830	PORT LAVACA	TX		12/05/2025		372	0	14	0	0	14	0	386	414	0	28	28
000353834	HOBBS	NM		12/05/2025		509	0	19	0	0	19	0	528	567	0	39	39
000353836	HOUSTON	TX		12/05/2025		408	0	46	0	0	46	0	454	454	0	0	0
000353837	DAYTON	OH		12/05/2025		848	0	32	0	0	32	0	880	944	0	64	64
000353838	AVON	IN		12/05/2025		353	0	10	0	0	10	0	363	393	0	30	30
000353839	FRANKLINTON	LA		12/05/2025		76	0	3	0	0	3	0	79	85	0	6	6
000353840	FORT WORTH	TX		12/05/2025		222	0	0	0	0	0	0	222	247	0	25	25
000353842	NORTH RICHLAND HILLS	TX		12/05/2025		405	0	15	0	0	15	0	420	451	0	31	31
000353846	FORT WORTH	TX		12/05/2025		161	0	6	0	0	6	0	167	179	0	12	12
000353848	DALLAS	TX		12/05/2025		968	0	26	0	0	26	0	994	1,078	0	84	84
000353854	INDIANAPOLIS	IN		12/05/2025		532	0	20	0	0	20	0	552	592	0	40	40
000353856	RICHARDSON	TX		12/05/2025		733	0	28	0	0	28	0	761	817	0	56	56
000353860	WEATHERFORD	TX		12/05/2025		1,647	0	101	0	0	101	0	1,748	1,834	0	86	86
000353862	MADISON	IN		12/05/2025		628	0	36	0	0	36	0	664	699	0	36	36
000353863	FORT WORTH	TX		12/05/2025		297	0	11	0	0	11	0	309	331	0	23	23
000353864	MARENGO	OH		12/05/2025		917	0	26	0	0	26	0	943	1,021	0	78	78
000353868	FORT WORTH	TX		12/05/2025		583	0	22	0	0	22	0	605	649	0	44	44
000353869	MONROE	OH		12/05/2025		165	0	0	0	0	0	0	165	184	0	19	19
000353870	FORT WORTH	TX		12/05/2025		436	0	35	0	0	35	0	471	486	0	14	14
000353871	FORT WORTH	TX		12/05/2025		321	0	18	0	0	18	0	339	357	0	18	18
000353872	FORT WORTH	TX		12/05/2025		1,118	0	42	0	0	42	0	1,160	1,245	0	85	85
000353875	INDIANAPOLIS	IN		12/05/2025		1,311	0	50	0	0	50	0	1,361	1,460	0	98	98
000353877	CORINTH	KY		12/05/2025		912	0	34	0	0	34	0	946	1,015	0	70	70
000353878	CLEBURNE	TX		12/05/2025		1,467	0	28	0	0	28	0	1,496	1,634	0	138	138
000353879	GREENSBORO	NC		12/05/2025		132	0	0	0	0	0	0	132	146	0	15	15
000353881	GARLAND	TX		12/05/2025		3,209	0	42	0	0	42	0	3,251	3,573	0	322	322
000353883	SILVER CITY	NC		12/05/2025		419	0	16	0	0	16	0	434	466	0	32	32
000353885	RUSTBURG	VA		12/05/2025		128	0	0	0	0	0	0	128	142	0	14	14
000353886	FORT WORTH	TX		12/05/2025		1,024	0	39	0	0	39	0	1,063	1,140	0	78	78
000353887	FORT WORTH	TX		12/05/2025		63	0	2	0	0	2	0	66	71	0	5	5
000353889	HURST	TX		12/05/2025		775	0	35	0	0	35	0	810	862	0	52	52
000353890	MESQUITE	TX		12/05/2025		1,188	0	45	0	0	45	0	1,233	1,323	0	90	90
000353891	WEATHERFORD	TX		12/05/2025		382	0	11	0	0	11	0	393	425	0	33	33
000353892	CLEBURNE	TX		12/05/2025		426	0	24	0	0	24	0	450	474	0	24	24
000353893	GRANITE FALLS	NC		12/05/2025		454	0	17	0	0	17	0	471	505	0	34	34
000353894	WAXHAW	NC		12/05/2025		866	0	33	0	0	33	0	899	964	0	65	65
000353895	WEATHERFORD	TX		12/05/2025		621	0	0	0	0	0	0	621	691	0	70	70
000353896	COLUMBUS	OH		12/05/2025		781	0	30	0	0	30	0	811	869	0	58	58
000353897	CROWLEY	TX		12/05/2025		1,096	0	41	0	0	41	0	1,137	1,220	0	83	83
000353898	LEWISVILLE	TX		12/05/2025		74	0	3	0	0	3	0	77	82	0	6	6
000353901	FORT WORTH	TX		12/05/2025		324	0	9	0	0	9	0	334	361	0	28	28
000353904	BENBROOK	TX		12/05/2025		594	0	22	0	0	22	0	616	661	0	45	45
000353906	FORT WORTH	TX		12/05/2025		507	0	29	0	0	29	0	535	564	0	29	29

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000353907	ESSEXVILLE	MI		12/05/2025		363	0	21	0	0	21	0	384	404	0	21	21
000353908	GRAND PRAIRIE	TX		12/05/2025		472	0	18	0	0	18	0	489	525	0	36	36
000353909	GRAND PRAIRIE	TX		12/05/2025		169	0	5	0	0	5	0	174	189	0	14	14
000353910	NORTH RICHLAND HILLS	TX		12/05/2025		511	0	0	0	0	0	0	511	569	0	58	58
000353913	FORT WORTH	TX		12/05/2025		673	0	34	0	0	34	0	707	750	0	43	43
000353917	WYLIE	TX		12/05/2025		2,372	0	161	0	0	161	0	2,533	2,641	0	108	108
000353918	FORT WORTH	TX		12/05/2025		364	0	14	0	0	14	0	378	405	0	28	28
000353919	FORT WORTH	TX		12/05/2025		42	0	2	0	0	2	0	45	47	0	2	2
000353920	ARLINGTON	TX		12/05/2025		782	0	22	0	0	22	0	804	871	0	67	67
000353921	MOUNT VERNON	OH		12/05/2025		342	0	13	0	0	13	0	355	381	0	26	26
000353926	CEDAR HILL	TX		12/05/2025		315	0	12	0	0	12	0	327	351	0	24	24
000353935	FORT WORTH	TX		12/05/2025		460	0	23	0	0	23	0	483	513	0	29	29
000353936	WILMER	TX		12/05/2025		55	0	2	0	0	2	0	57	61	0	4	4
000353938	KRUM	TX		12/05/2025		733	0	21	0	0	21	0	754	816	0	63	63
000353939	MISSOURI CITY	TX		12/05/2025		918	0	35	0	0	35	0	953	1,022	0	69	69
000353940	COLUMBUS	OH		12/05/2025		44	0	0	0	0	0	0	44	50	0	5	5
000353941	INDIANAPOLIS	IN		12/05/2025		833	0	31	0	0	31	0	865	928	0	63	63
000353944	WATAUGA	TX		12/05/2025		1,083	0	41	0	0	41	0	1,124	1,206	0	82	82
000353945	MC CORDSVILLE	IN		12/05/2025		707	0	0	0	0	0	0	707	788	0	80	80
000353948	ARLINGTON	TX		12/05/2025		747	0	32	0	0	32	0	779	832	0	53	53
000353951	SAGINAW	TX		12/05/2025		1,758	0	50	0	0	50	0	1,808	1,958	0	150	150
000353954	SOUTH EUCLID	OH		12/05/2025		637	0	24	0	0	24	0	661	710	0	48	48
000353955	ARLINGTON	TX		12/05/2025		718	0	27	0	0	27	0	745	799	0	54	54
000353960	COLUMBUS	OH		12/05/2025		855	0	0	0	0	0	0	855	952	0	97	97
000353963	FORT WORTH	TX		12/05/2025		155	0	6	0	0	6	0	161	173	0	12	12
000353965	DAYTON	OH		12/05/2025		555	0	0	0	0	0	0	555	618	0	63	63
000353967	ARLINGTON	TX		12/05/2025		451	0	17	0	0	17	0	468	502	0	34	34
000353969	CORINTH	TX		12/05/2025		910	0	34	0	0	34	0	944	1,013	0	69	69
000353970	SOUTH CHARLESTON	OH		12/05/2025		370	0	14	0	0	14	0	384	412	0	28	28
000353971	DALLAS	TX		12/05/2025		52	0	0	0	0	0	0	52	57	0	6	6
000353974	ARLINGTON	TX		12/05/2025		735	0	28	0	0	28	0	762	818	0	56	56
000353975	CINCINNATI	OH		12/05/2025		1,435	0	54	0	0	54	0	1,489	1,597	0	109	109
000353976	ARLINGTON	TX		12/05/2025		1,308	0	0	0	0	0	0	1,308	1,457	0	148	148
000353978	SAGINAW	TX		12/05/2025		2,156	0	122	0	0	122	0	2,278	2,400	0	123	123
000353980	ABILENE	TX		12/05/2025		229	0	26	0	0	26	0	255	255	0	0	0
000353982	REYNOLDSBURG	OH		12/05/2025		529	0	30	0	0	30	0	559	590	0	30	30
000353985	INDIANAPOLIS	IN		12/05/2025		246	0	28	0	0	28	0	274	274	0	0	0
000353988	PLANO	TX		12/05/2025		1,065	0	40	0	0	40	0	1,105	1,186	0	81	81
000353992	ARLINGTON	TX		12/05/2025		2,005	0	71	0	0	71	0	2,076	2,233	0	157	157
000353993	COLUMBUS	OH		12/05/2025		607	0	23	0	0	23	0	629	675	0	46	46
000353994	MARYSVILLE	OH		12/05/2025		882	0	33	0	0	33	0	915	982	0	67	67
000353995	ASHVILLE	OH		12/05/2025		891	0	40	0	0	40	0	932	993	0	61	61
000353996	LITHONIA	GA		12/05/2025		913	0	34	0	0	34	0	947	1,017	0	69	69
000353997	PORTAGE	IN		12/05/2025		1,591	0	60	0	0	60	0	1,651	1,771	0	121	121
000353999	SPRINGFIELD	VA		12/05/2025		1,048	0	77	0	0	77	0	1,125	1,167	0	41	41
000354000	MANSFIELD	TX		12/05/2025		1,269	0	0	0	0	0	0	1,269	1,413	0	144	144
000354001	ABILENE	TX		12/05/2025		972	0	0	0	0	0	0	972	1,082	0	110	110
000354003	PELLUGERVILLE	TX		12/05/2025		1,240	0	47	0	0	47	0	1,286	1,380	0	94	94
000354005	ROUND ROCK	TX		12/05/2025		476	0	0	0	0	0	0	476	531	0	54	54
000354006	COLUMBUS	OH		12/05/2025		1,566	0	59	0	0	59	0	1,625	1,744	0	119	119
000354007	PELLUGERVILLE	TX		12/05/2025		1,181	0	44	0	0	44	0	1,225	1,315	0	90	90

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000354008	WEATHERFORD	TX		12/05/2025		1,727	0	0	0	0	0	0	1,727	1,923	0	196	196
000354010	FAIRBORN	OH		12/05/2025		287	0	11	0	0	11	0	298	320	0	22	22
000354012	GOSHEN	OH		12/05/2025		1,438	0	54	0	0	54	0	1,492	1,601	0	109	109
000354013	ARLINGTON	TX		12/05/2025		583	0	22	0	0	22	0	605	649	0	44	44
000354015	CLEVELAND	OH		12/05/2025		563	0	32	0	0	32	0	595	627	0	32	32
000354019	FAIRBORN	OH		12/05/2025		381	0	0	0	0	0	0	381	423	0	42	42
000354022	GARLAND	TX		12/05/2025		960	0	36	0	0	36	0	996	1,069	0	73	73
000354024	FORT WORTH	TX		12/05/2025		835	0	30	0	0	30	0	866	930	0	65	65
000354025	SPRINGFIELD	VA		12/05/2025		2,459	0	139	0	0	139	0	2,597	2,738	0	140	140
000354026	FORT WORTH	TX		12/05/2025		16	0	0	0	0	0	0	16	18	0	2	2
000354033	SUMTER	SC		12/05/2025		764	0	22	0	0	22	0	786	851	0	65	65
000354034	MANSFIELD	TX		12/05/2025		320	0	25	0	0	25	0	345	357	0	12	12
000354037	LAGRANGE	OH		12/05/2025		371	0	14	0	0	14	0	385	413	0	28	28
000354038	ARLINGTON	TX		12/05/2025		1,137	0	86	0	0	86	0	1,223	1,266	0	43	43
000354044	CHESAPEAKE	VA		12/05/2025		2,507	0	95	0	0	95	0	2,601	2,791	0	190	190
000354047	CYPRESS	TX		12/05/2025		1,898	0	57	0	0	57	0	1,956	2,114	0	158	158
000354050	SHREVEPORT	LA		12/05/2025		404	0	15	0	0	15	0	419	450	0	31	31
000354055	ROUND ROCK	TX		12/05/2025		2,265	0	154	0	0	154	0	2,419	2,522	0	103	103
000354056	ARLINGTON	TX		12/05/2025		610	0	23	0	0	23	0	633	680	0	46	46
000354059	MCKINNEY	TX		12/05/2025		1,630	0	46	0	0	46	0	1,676	1,815	0	139	139
000354060	YORK	PA		12/05/2025		51	0	0	0	0	0	0	51	57	0	6	6
000354061	LAKE WORTH	FL		12/05/2025		275	0	0	0	0	0	0	275	306	0	31	31
000354062	BURLESON	TX		12/05/2025		1,694	0	96	0	0	96	0	1,790	1,887	0	96	96
000354065	FORT WORTH	TX		12/05/2025		986	0	56	0	0	56	0	1,042	1,098	0	56	56
000354067	JACKSONVILLE	FL		12/05/2025		987	0	56	0	0	56	0	1,043	1,099	0	56	56
000354073	ROSWELL	GA		12/05/2025		1,665	0	94	0	0	94	0	1,759	1,853	0	95	95
000354074	ROCKWALL	TX		12/05/2025		1,707	0	64	0	0	64	0	1,771	1,900	0	129	129
000354076	CASTORLAND	NY		12/05/2025		637	0	24	0	0	24	0	661	709	0	48	48
000354077	KATY	TX		12/05/2025		183	0	7	0	0	7	0	189	203	0	14	14
000354078	WYLIE	TX		12/05/2025		1,282	0	0	0	0	0	0	1,282	1,427	0	145	145
000354079	ALLEN	TX		12/05/2025		724	0	27	0	0	27	0	751	806	0	55	55
000354080	ELKHART	IN		12/05/2025		663	0	25	0	0	25	0	688	739	0	50	50
000354082	SAN ANTONIO	TX		12/05/2025		464	0	18	0	0	18	0	482	517	0	35	35
000354083	WHEAT RIDGE	CO		12/05/2025		1,202	0	91	0	0	91	0	1,293	1,339	0	46	46
000354089	XENIA	OH		12/05/2025		264	0	15	0	0	15	0	279	294	0	15	15
000354090	HOUSTON	TX		12/05/2025		165	0	0	0	0	0	0	165	184	0	19	19
000354092	DALLAS	TX		12/05/2025		677	0	38	0	0	38	0	715	754	0	39	39
000354093	BATON ROUGE	LA		12/05/2025		685	0	0	0	0	0	0	685	762	0	78	78
000354095	PFLUGERVILLE	TX		12/05/2025		87	0	5	0	0	5	0	92	97	0	5	5
000354097	KEENE	TX		12/05/2025		775	0	29	0	0	29	0	804	863	0	59	59
000354100	LARAMIE	WY		12/05/2025		1,115	0	42	0	0	42	0	1,157	1,241	0	84	84
000354101	PACIFIC JUNCTION	IA		12/05/2025		613	0	23	0	0	23	0	636	683	0	46	46
000354102	LUMBERTON	TX		12/05/2025		1,006	0	38	0	0	38	0	1,043	1,120	0	76	76
000354103	MC KINNEY	TX		12/05/2025		1,068	0	37	0	0	37	0	1,105	1,189	0	84	84
000354105	LANCASTER	TX		12/05/2025		668	0	25	0	0	25	0	693	744	0	51	51
000354106	PASCO	WA		12/05/2025		1,097	0	41	0	0	41	0	1,138	1,222	0	83	83
000354107	SHREVEPORT	LA		12/05/2025		31	0	0	0	0	0	0	31	34	0	4	4
000354108	ARLINGTON	TX		12/05/2025		2,345	0	180	0	0	180	0	2,526	2,612	0	86	86
000354109	SHREVEPORT	LA		12/05/2025		693	0	0	0	0	0	0	693	772	0	79	79
000354110	MC CORDSVILLE	IN		12/05/2025		99	0	11	0	0	11	0	110	110	0	0	0
000354112	ODESSA	TX		12/05/2025		1,069	0	0	0	0	0	0	1,069	1,190	0	121	121

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000354114	FRISCO	TX		12/05/2025		1,747	0	66	0	0	66	0	1,813	1,945	0	132	132
000354115	PORT ARTHUR	TX		12/05/2025		331	0	11	0	0	11	0	342	369	0	27	27
000354116	DALLAS	TX		12/05/2025		318	0	12	0	0	12	0	330	354	0	24	24
000354118	WEST COLUMBIA	TX		12/05/2025		643	0	26	0	0	26	0	670	716	0	47	47
000354119	MONROE	LA		12/05/2025		1,513	0	102	0	0	102	0	1,615	1,685	0	70	70
000354120	INDIANAPOLIS	IN		12/05/2025		472	0	13	0	0	13	0	485	525	0	40	40
000354121	FORT WORTH	TX		12/05/2025		748	0	28	0	0	28	0	776	833	0	57	57
000354126	OSHKOSH	WI		12/05/2025		2,836	0	186	0	0	186	0	3,021	3,158	0	136	136
000354128	FLORIDA CITY	FL		12/05/2025		971	0	37	0	0	37	0	1,008	1,081	0	74	74
000354129	MIAMI	FL		12/05/2025		548	0	0	0	0	0	0	548	610	0	62	62
000354130	RHODESDALE	MD		12/05/2025		677	0	26	0	0	26	0	703	754	0	51	51
000354131	JAMESTOWN	KS		12/05/2025		410	0	15	0	0	15	0	425	456	0	31	31
000354132	FORT WORTH	TX		12/05/2025		424	0	24	0	0	24	0	448	472	0	24	24
000354138	GRANBURY	TX		12/05/2025		1,395	0	0	0	0	0	0	1,395	1,553	0	158	158
000354139	AUBREY	TX		12/05/2025		416	0	24	0	0	24	0	440	464	0	24	24
000354140	INDIANAPOLIS	IN		12/05/2025		790	0	30	0	0	30	0	820	880	0	60	60
000354142	FARMERS BRANCH	TX		12/05/2025		825	0	31	0	0	31	0	856	918	0	62	62
000354145	THE COLONY	TX		12/05/2025		1,569	0	54	0	0	54	0	1,622	1,747	0	125	125
000354147	MANSFIELD	TX		12/05/2025		687	0	25	0	0	25	0	712	765	0	53	53
000354149	FORT WORTH	TX		12/05/2025		741	0	28	0	0	28	0	769	825	0	56	56
000354150	GRANBURY	TX		12/05/2025		1,954	0	132	0	0	132	0	2,087	2,176	0	89	89
000354152	FORT WORTH	TX		12/05/2025		804	0	0	0	0	0	0	804	895	0	91	91
000354153	INDEPENDENCE	KY		12/05/2025		247	0	14	0	0	14	0	261	275	0	14	14
000354158	LAKE CITY	FL		12/05/2025		1,288	0	34	0	0	34	0	1,322	1,434	0	112	112
000354161	INDIANAPOLIS	IN		12/05/2025		1,407	0	64	0	0	64	0	1,471	1,567	0	96	96
000354162	TALLAHASSEE	FL		12/05/2025		880	0	44	0	0	44	0	924	980	0	56	56
000354167	GRAND PRAIRIE	TX		12/05/2025		424	0	16	0	0	16	0	440	472	0	32	32
000354170	HOUSTON	TX		12/05/2025		622	0	23	0	0	23	0	645	692	0	47	47
000354171	HOUSTON	TX		12/05/2025		1,117	0	0	0	0	0	0	1,117	1,244	0	127	127
000354172	SAN JUAN	TX		12/05/2025		915	0	34	0	0	34	0	949	1,018	0	69	69
000354174	NORTHLAKE	TX		12/05/2025		1,630	0	61	0	0	61	0	1,692	1,815	0	124	124
000354175	SHREVEPORT	LA		12/05/2025		965	0	36	0	0	36	0	1,002	1,075	0	73	73
000354176	BEDFORD	TX		12/05/2025		2,138	0	121	0	0	121	0	2,259	2,381	0	122	122
000354177	PINE BLUFF	AR		12/05/2025		304	0	0	0	0	0	0	304	339	0	35	35
000354179	LEANDER	TX		12/05/2025		487	0	18	0	0	18	0	505	542	0	37	37
000354180	DULUTH	MN		12/05/2025		559	0	0	0	0	0	0	559	623	0	63	63
000354182	PASCO	WA		12/05/2025		1,596	0	60	0	0	60	0	1,656	1,777	0	121	121
000354183	SHREVEPORT	LA		12/05/2025		721	0	27	0	0	27	0	748	802	0	55	55
000354184	DUNCANVILLE	TX		12/05/2025		1,229	0	46	0	0	46	0	1,275	1,368	0	93	93
000354186	SCHERTZ	TX		12/05/2025		2,660	0	100	0	0	100	0	2,760	2,962	0	202	202
000354188	BEAUMONT	TX		12/05/2025		1,385	0	52	0	0	52	0	1,438	1,543	0	105	105
000354189	SHREVEPORT	LA		12/05/2025		2,069	0	78	0	0	78	0	2,147	2,303	0	157	157
000354192	ADAMSBURG	PA		12/05/2025		550	0	21	0	0	21	0	571	613	0	42	42
000354194	PFLUGERVILLE	TX		12/05/2025		1,216	0	46	0	0	46	0	1,262	1,354	0	92	92
000354196	YAKIMA	WA		12/05/2025		1,300	0	49	0	0	49	0	1,349	1,448	0	99	99
000354197	BELLEVUE	NE		12/05/2025		901	0	34	0	0	34	0	935	1,003	0	68	68
000354198	BOSSIER CITY	LA		12/05/2025		809	0	0	0	0	0	0	809	901	0	92	92
000354200	MARINETTE	WI		12/05/2025		387	0	22	0	0	22	0	409	431	0	22	22
000354202	VERNON	TX		12/05/2025		260	0	0	0	0	0	0	260	289	0	29	29
000354203	JACKSON	MS		12/05/2025		607	0	23	0	0	23	0	630	676	0	46	46
000354204	TOMBALL	TX		12/05/2025		2,419	0	91	0	0	91	0	2,510	2,694	0	183	183

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000354206	MOSHEIM	TX		12/05/2025		1,004	0	38	0	0	38	0	1,042	1,118	0	76	76
000354208	INDIANAPOLIS	IN		12/05/2025			0	7	0	0	7	0	66	66	0	0	0
000354209	SHREVEPORT	LA		12/05/2025		171	0	8	0	0	8	0	179	190	0	12	12
000354210	DALLAS	TX		12/05/2025		1,911	0	108	0	0	108	0	2,019	2,128	0	109	109
000354212	FERRUM	VA		12/05/2025		824	0	31	0	0	31	0	855	918	0	62	62
000354213	GROVES	TX		12/05/2025		2,031	0	107	0	0	107	0	2,138	2,262	0	123	123
000354215	SAN ANTONIO	TX		12/05/2025		622	0	23	0	0	23	0	645	693	0	47	47
000354218	KOKOMO	IN		12/05/2025		333	0	0	0	0	0	0	333	371	0	38	38
000354219	SAN ANTONIO	TX		12/05/2025		643	0	23	0	0	23	0	666	716	0	50	50
000354220	CARTHAGE	NY		12/05/2025		572	0	22	0	0	22	0	593	636	0	43	43
000354221	WATERTOWN	NY		12/05/2025		460	0	17	0	0	17	0	477	512	0	35	35
000354222	KANSAS CITY	MO		12/05/2025		921	0	35	0	0	35	0	956	1,026	0	70	70
000354223	MESQUITE	TX		12/05/2025		338	0	32	0	0	32	0	870	933	0	64	64
000354227	FORT WORTH	TX		12/05/2025		380	0	0	0	0	0	0	380	423	0	43	43
000354229	HOUSTON	TX		12/05/2025		66	0	0	0	0	0	0	66	73	0	7	7
000354230	RUTHER GLEN	VA		12/05/2025		666	0	25	0	0	25	0	692	742	0	50	50
000354232	LOWER LAKE	CA		12/05/2025		361	0	0	0	0	0	0	361	402	0	41	41
000354234	HERRIN	IL		12/05/2025		1,569	0	89	0	0	89	0	1,657	1,747	0	89	89
000354237	CAMBY	IN		12/05/2025		568	0	21	0	0	21	0	590	633	0	43	43
000354239	RED OAK	TX		12/05/2025		105	0	6	0	0	6	0	111	117	0	6	6
000354243	EL CENTRO	CA		12/05/2025		833	0	0	0	0	0	0	833	927	0	95	95
000354244	CEDAR HILL	TX		12/05/2025		2,322	0	71	0	0	71	0	2,392	2,585	0	193	193
000354247	ASPERMONT	TX		12/05/2025		367	0	16	0	0	16	0	383	409	0	26	26
000354248	GROVES	TX		12/05/2025		521	0	20	0	0	20	0	541	580	0	39	39
000354253	PLEASANTON	TX		12/05/2025		790	0	30	0	0	30	0	819	879	0	60	60
000354255	WALLA WALLA	WA		12/05/2025		993	0	56	0	0	56	0	1,050	1,106	0	57	57
000354258	SOUTH BEND	IN		12/05/2025		520	0	20	0	0	20	0	539	579	0	39	39
000354263	HOUSTON	TX		12/05/2025		869	0	33	0	0	33	0	902	968	0	66	66
000354265	BEAUMONT	TX		12/05/2025		1,092	0	41	0	0	41	0	1,133	1,216	0	83	83
000354266	SUNNYVALE	TX		12/05/2025		1,560	0	59	0	0	59	0	1,619	1,737	0	118	118
000354268	WATERBURY CENTER	VT		12/05/2025		1,145	0	43	0	0	43	0	1,188	1,275	0	87	87
000354271	SHREVEPORT	LA		12/05/2025		1,262	0	86	0	0	86	0	1,348	1,405	0	58	58
000354274	HORIZON CITY	TX		12/05/2025		606	0	23	0	0	23	0	629	675	0	46	46
000354275	PEARLAND	TX		12/05/2025		1,016	0	38	0	0	38	0	1,054	1,131	0	77	77
000354276	CORPUS CHRISTI	TX		12/05/2025		1,000	0	57	0	0	57	0	1,056	1,113	0	57	57
000354277	DALLAS	TX		12/05/2025		499	0	19	0	0	19	0	518	556	0	38	38
000354278	GARLAND	TX		12/05/2025		975	0	37	0	0	37	0	1,012	1,086	0	74	74
000354285	ORANGE	TX		12/05/2025		1,007	0	38	0	0	38	0	1,045	1,121	0	76	76
000354289	FREMONT	OH		12/05/2025		649	0	24	0	0	24	0	673	723	0	49	49
000354290	BELLE VERNON	PA		12/05/2025		610	0	0	0	0	0	0	610	680	0	69	69
000354291	CARROLLTON	TX		12/05/2025		1,363	0	51	0	0	51	0	1,415	1,518	0	103	103
000354292	ABILENE	TX		12/05/2025		703	0	19	0	0	19	0	722	783	0	61	61
000354294	PANAMA CITY	FL		12/05/2025		818	0	19	0	0	19	0	837	911	0	74	74
000354296	READING	PA		12/05/2025		135	0	0	0	0	0	0	135	150	0	15	15
000354297	SAN ANTONIO	TX		12/05/2025		900	0	34	0	0	34	0	934	1,003	0	68	68
000354298	SHREVEPORT	LA		12/05/2025		461	0	17	0	0	17	0	478	513	0	35	35
000354301	MESQUITE	TX		12/05/2025		958	0	36	0	0	36	0	994	1,067	0	73	73
000354302	TALLAHASSEE	FL		12/05/2025		964	0	36	0	0	36	0	1,000	1,073	0	73	73
000354307	FOREST HILL	TX		12/05/2025		363	0	14	0	0	14	0	377	404	0	28	28
000354308	BURLESON	TX		12/05/2025		936	0	71	0	0	71	0	1,007	1,043	0	36	36
000354309	BOWIE	MD		12/05/2025		1,747	0	66	0	0	66	0	1,813	1,945	0	132	132

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000354310	BELTSVILLE	MD		12/05/2025		2,338	0	.88	0	0	.88	0	2,426	2,603	0	.177	.177
000354313	BOYNTON BEACH	FL		12/05/2025		1,006	0	.38	0	0	.38	0	1,043	1,120	0	.76	.76
000354315	UVALDE	TX		12/05/2025		.461	0	.13	0	0	.13	0	.474	.513	0	.39	.39
000354320	CHICAGO	IL		12/05/2025		3,232	0	.183	0	0	.183	0	3,415	3,599	0	.184	.184
000354322	ABILENE	TX		12/05/2025		.553	0	.22	0	0	.22	0	.615	.615	0	.40	.40
000354325	MESA	AZ		12/05/2025		1,278	0	.46	0	0	.46	0	1,324	1,423	0	.99	.99
000354329	IOWA COLONY	TX		12/05/2025		1,765	0	.134	0	0	.134	0	1,899	1,965	0	.66	.66
000354335	ELIZABETH CTY	NC		12/05/2025		.742	0	.56	0	0	.56	0	.798	.826	0	.28	.28
000354337	KOUNTZE	TX		12/05/2025		.570	0	.21	0	0	.21	0	.591	.634	0	.43	.43
000354339	HOUSTON	TX		12/05/2025		1,283	0	.73	0	0	.73	0	1,355	1,428	0	.73	.73
000354340	RALEIGH	NC		12/05/2025		.635	0	.24	0	0	.24	0	.659	.707	0	.48	.48
000354342	HEPHZIBAH	GA		12/05/2025		1,109	0	.42	0	0	.42	0	1,151	1,235	0	.84	.84
000354343	FORT WORTH	TX		12/05/2025		1,811	0	.153	0	0	.153	0	1,964	2,017	0	.52	.52
000354344	BENBROOK	TX		12/05/2025		.177	0	0	0	0	0	0	.177	.197	0	.20	.20
000354347	EDMOND	OK		12/05/2025		.730	0	.27	0	0	.27	0	.758	.813	0	.55	.55
000354348	CHICAGO	IL		12/05/2025		.812	0	0	0	0	0	0	.812	.904	0	.92	.92
000354349	GODFREY	IL		12/05/2025		2,234	0	.120	0	0	.120	0	2,353	2,487	0	.134	.134
000354350	FORT WORTH	TX		12/05/2025		.743	0	.21	0	0	.21	0	.764	.827	0	.63	.63
000354353	JACKSONVILLE	FL		12/05/2025		.552	0	0	0	0	0	0	.552	.615	0	.63	.63
000354354	PLANO	TX		12/05/2025		1,102	0	.62	0	0	.62	0	1,164	1,227	0	.63	.63
000354355	ROCKLEDGE	FL		12/05/2025		.636	0	.24	0	0	.24	0	.660	.709	0	.48	.48
000354357	ORANGE	TX		12/05/2025		1,406	0	.95	0	0	.95	0	1,501	1,565	0	.64	.64
000354358	PFLUGERVILLE	TX		12/05/2025		1,049	0	.88	0	0	.88	0	1,137	1,168	0	.31	.31
000354359	AUSTIN	TX		12/05/2025		.958	0	.36	0	0	.36	0	.995	1,067	0	.73	.73
000354360	PLATTENVILLE	CO		12/05/2025		.900	0	.102	0	0	.102	0	1,002	1,002	0	0	0
000354361	WEATHERFORD	TX		12/05/2025		.331	0	.12	0	0	.12	0	.343	.368	0	.25	.25
000354363	RICHARDSON	TX		12/05/2025		1,033	0	.39	0	0	.39	0	1,072	1,151	0	.78	.78
000354364	ROCHESTER	VT		12/05/2025		1,259	0	.30	0	0	.30	0	1,290	1,402	0	.112	.112
000354366	DESOTO	TX		12/05/2025		.870	0	.49	0	0	.49	0	.919	.969	0	.50	.50
000354370	AUSTIN	TX		12/05/2025		.770	0	.58	0	0	.58	0	.828	.857	0	.29	.29
000354371	BROOKLYN	NY		12/05/2025		2,451	0	.92	0	0	.92	0	2,543	2,729	0	.186	.186
000354374	HOUSTON	TX		12/05/2025		1,258	0	.36	0	0	.36	0	1,293	1,400	0	.107	.107
000354375	FORT WAYNE	IN		12/05/2025		1,403	0	0	0	0	0	0	1,403	1,562	0	.159	.159
000354376	ALBUQUERQUE	NM		12/05/2025		2,063	0	.78	0	0	.78	0	2,141	2,298	0	.156	.156
000354377	SHREVEPORT	LA		12/05/2025		1,239	0	.32	0	0	.32	0	1,272	1,380	0	.108	.108
000354379	BIRGHAM CITY	UT		12/05/2025		.538	0	.20	0	0	.20	0	.558	.599	0	.41	.41
000354382	THORNTON	CO		12/05/2025		1,241	0	.47	0	0	.47	0	1,288	1,382	0	.94	.94
000354383	CASPER	WY		12/05/2025		.598	0	.23	0	0	.23	0	.620	.666	0	.45	.45
000354384	DALLAS	TX		12/05/2025		.721	0	.54	0	0	.54	0	.776	.803	0	.27	.27
000354387	TEMPLE	TX		12/05/2025		.729	0	.26	0	0	.26	0	.755	.812	0	.57	.57
000354388	PALM BAY	FL		12/05/2025		.769	0	.29	0	0	.29	0	.798	.856	0	.58	.58
000354393	LA PLACE	LA		12/05/2025		1,360	0	.38	0	0	.38	0	1,398	1,515	0	.117	.117
000354394	FRESNO	CA		12/05/2025		3,998	0	.161	0	0	.161	0	4,159	4,452	0	.293	.293
000354397	PHILADELPHIA	PA		12/05/2025		.754	0	.22	0	0	.22	0	.776	.840	0	.64	.64
000354398	LEESVILLE	LA		12/05/2025		.525	0	0	0	0	0	0	.525	.584	0	.60	.60
000354399	SAN ANTONIO	TX		12/05/2025		2,157	0	0	0	0	0	0	2,157	2,401	0	.245	.245
000354400	SCHERTZ	TX		12/05/2025		3,695	0	0	0	0	0	0	3,695	4,114	0	.419	.419
000354401	EDMOND	OK		12/05/2025		1,340	0	.76	0	0	.76	0	1,416	1,493	0	.76	.76
000354404	AUBURN	IN		12/05/2025		.357	0	0	0	0	0	0	.357	.398	0	.41	.41
000354405	FORT WORTH	TX		12/05/2025		1,073	0	.40	0	0	.40	0	1,113	1,194	0	.81	.81
000354406	KATY	TX		12/05/2025		1,162	0	.88	0	0	.88	0	1,250	1,294	0	.44	.44

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000354408	HOUSTON	TX		12/05/2025		1,688	0	131	0	0	131	0	1,819	1,880	0	60	60
000354409	ARLINGTON	TX		12/05/2025		936	0	40	0	0	40	0	976	1,042	0	66	66
000354410	SAN ANTONIO	TX		12/05/2025		716	0	27	0	0	27	0	743	797	0	54	54
000354411	EVERMAN	TX		12/05/2025		73	0	0	0	0	0	0	73	82	0	8	8
000354412	LEWISVILLE	TX		12/05/2025		1,644	0	62	0	0	62	0	1,705	1,830	0	125	125
000354415	CLARKSBURG	OH		12/05/2025		1,823	0	51	0	0	51	0	1,874	2,030	0	156	156
000354416	ARLINGTON	TX		12/05/2025		875	0	33	0	0	33	0	908	974	0	66	66
000354420	ARLINGTON	TX		12/05/2025		1,659	0	62	0	0	62	0	1,722	1,847	0	126	126
000354422	HUBER HEIGHTS	OH		12/05/2025		627	0	0	0	0	0	0	627	699	0	71	71
000354423	SAN ANTONIO	TX		12/05/2025		588	0	22	0	0	22	0	610	655	0	45	45
000354425	KELLER	TX		12/05/2025		845	0	32	0	0	32	0	877	941	0	64	64
000354427	HUBER HEIGHTS	OH		12/05/2025		1,865	0	52	0	0	52	0	1,917	2,076	0	159	159
000354428	GRAND PRAIRIE	TX		12/05/2025		383	0	0	0	0	0	0	383	427	0	44	44
000354429	MEDWAY	OH		12/05/2025		912	0	34	0	0	34	0	946	1,015	0	69	69
000354431	EATON	OH		12/05/2025		155	0	18	0	0	18	0	173	173	0	0	0
000354432	FLORESVILLE	TX		12/05/2025		337	0	0	0	0	0	0	337	375	0	38	38
000354434	PLANO	TX		12/05/2025		937	0	35	0	0	35	0	973	1,044	0	71	71
000354435	ARLINGTON	TX		12/05/2025		1,466	0	55	0	0	55	0	1,521	1,632	0	111	111
000354437	SAN ANTONIO	TX		12/05/2025		748	0	28	0	0	28	0	776	833	0	57	57
000354438	PIQUA	OH		12/05/2025		1,482	0	56	0	0	56	0	1,537	1,650	0	112	112
000354439	MARGATE	FL		12/05/2025		470	0	18	0	0	18	0	487	523	0	36	36
000354440	ARLINGTON	TX		12/05/2025		871	0	32	0	0	32	0	903	969	0	67	67
000354441	DALLAS	TX		12/05/2025		1,125	0	42	0	0	42	0	1,167	1,252	0	85	85
000354444	DALLAS	TX		12/05/2025		620	0	23	0	0	23	0	643	690	0	47	47
000354445	DAYTON	OH		12/05/2025		362	0	20	0	0	20	0	382	403	0	21	21
000354451	GARLAND	TX		12/05/2025		408	0	15	0	0	15	0	423	454	0	31	31
000354453	BROOKLYN	OH		12/05/2025		1,823	0	41	0	0	41	0	1,863	2,029	0	166	166
000354456	WICHITA FALLS	TX		12/05/2025		343	0	19	0	0	19	0	363	382	0	20	20
000354458	STAFFORD	TX		12/05/2025		128	0	4	0	0	4	0	131	142	0	11	11
000354459	CHANNELVIEW	TX		12/05/2025		1,695	0	94	0	0	94	0	1,789	1,888	0	98	98
000354461	ROWLETT	TX		12/05/2025		486	0	0	0	0	0	0	486	541	0	55	55
000354463	PEARLAND	TX		12/05/2025		1,763	0	66	0	0	66	0	1,829	1,963	0	134	134
000354465	REYNOLDSBURG	OH		12/05/2025		1,122	0	65	0	0	65	0	1,188	1,250	0	62	62
000354468	ENON	OH		12/05/2025		1,212	0	0	0	0	0	0	1,212	1,349	0	138	138
000354469	MANSFIELD	TX		12/05/2025		1,583	0	60	0	0	60	0	1,643	1,763	0	120	120
000354471	BETHEL	OH		12/05/2025		861	0	32	0	0	32	0	893	958	0	66	66
000354477	AUSTIN	TX		12/05/2025		1,484	0	56	0	0	56	0	1,540	1,653	0	113	113
000354478	BURLINGTON	KY		12/05/2025		428	0	0	0	0	0	0	428	477	0	49	49
000354479	INDIANAPOLIS	IN		12/05/2025		2,090	0	82	0	0	82	0	2,172	2,327	0	155	155
000354480	FORT WORTH	TX		12/05/2025		279	0	0	0	0	0	0	279	310	0	32	32
000354482	ALEDO	TX		12/05/2025		740	0	55	0	0	55	0	796	824	0	29	29
000354483	INDIANAPOLIS	IN		12/05/2025		394	0	0	0	0	0	0	394	439	0	45	45
000354485	EUCLID	OH		12/05/2025		228	0	0	0	0	0	0	228	254	0	26	26
000354486	SAN ANGELO	TX		12/05/2025		66	0	0	0	0	0	0	66	73	0	7	7
000354487	ENGLEWOOD	OH		12/05/2025		1,628	0	61	0	0	61	0	1,689	1,813	0	124	124
000354490	DALLAS	TX		12/05/2025		149	0	11	0	0	11	0	161	166	0	6	6
000354491	INDIANAPOLIS	IN		12/05/2025		250	0	9	0	0	9	0	260	279	0	19	19
000354493	PHILADELPHIA	PA		12/05/2025		710	0	0	0	0	0	0	710	790	0	81	81
000354495	ARLINGTON	TX		12/05/2025		499	0	28	0	0	28	0	527	556	0	28	28
000354496	GLENN HEIGHTS	TX		12/05/2025		2,149	0	181	0	0	181	0	2,330	2,393	0	63	63
000354497	PHILADELPHIA	PA		12/05/2025		859	0	0	0	0	0	0	859	957	0	98	98

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000354498	PASCO	WA		12/05/2025		.445	0	.17	0	0	.17	0	.462	.496	0	.34	.34
000354499	CORPUS CHRISTI	TX		12/05/2025		.160	0	0	0	0	.160	0	.160	.178	0	.18	.18
000354500	BLYTHEWOOD	SC		12/05/2025		1,782	0	.67	0	0	.67	0	1,849	1,984	0	.135	.135
000354503	DANVERS	IL		12/05/2025		1,595	0	0	0	0	0	0	1,595	1,776	0	.181	.181
000354504	HOPE	NM		12/05/2025		1,607	0	.61	0	0	.61	0	1,667	1,789	0	.122	.122
000354505	CASTROVILLE	TX		12/05/2025		.750	0	0	0	0	0	0	.750	.835	0	.85	.85
000354506	INDIANAPOLIS	IN		12/05/2025		1,491	0	.84	0	0	.84	0	1,575	1,660	0	.85	.85
000354507	GRANTS	NM		12/05/2025		.363	0	.14	0	0	.377	0	.404	.404	0	.28	.28
000354509	CEDAR HILL	TX		12/05/2025		1,140	0	.31	0	0	.31	0	1,172	1,270	0	.98	.98
000354510	SHREVEPORT	LA		12/05/2025		.351	0	0	0	0	0	0	.351	.391	0	.40	.40
000354512	HUTTO	TX		12/05/2025		1,179	0	.67	0	0	.67	0	1,246	1,313	0	.67	.67
000354514	AMARILLO	TX		12/05/2025		1,065	0	.40	0	0	.40	0	1,105	1,186	0	.81	.81
000354518	JOSEPHINE	TX		12/05/2025		.839	0	.32	0	0	.32	0	.871	.934	0	.64	.64
000354520	MCKINNEY	TX		12/05/2025		1,480	0	.56	0	0	.56	0	1,536	1,648	0	.112	.112
000354521	BOSSIER CITY	LA		12/05/2025		.489	0	0	0	0	0	0	.489	.545	0	.56	.56
000354526	TALLAHASSEE	FL		12/05/2025		.737	0	.28	0	0	.28	0	.765	.821	0	.56	.56
000354528	BLACK RIVER	NY		12/05/2025		1,145	0	.65	0	0	.65	0	1,209	1,274	0	.65	.65
000354529	JACKSONVILLE	FL		12/05/2025		.963	0	.73	0	0	.73	0	1,036	1,072	0	.37	.37
000354530	FORT WORTH	TX		12/05/2025		1,039	0	.40	0	0	.40	0	1,079	1,157	0	.78	.78
000354531	GONZALES	LA		12/05/2025		.860	0	.49	0	0	.49	0	.909	.958	0	.49	.49
000354533	CHEYENNE	WY		12/05/2025		2,264	0	.62	0	0	.62	0	2,326	2,521	0	.195	.195
000354536	GRAND PRAIRIE	TX		12/05/2025		2,413	0	.137	0	0	.137	0	2,550	2,687	0	.137	.137
000354537	YORK	PA		12/05/2025		.80	0	0	0	0	0	0	.80	.89	0	.9	.9
000354540	JACKSONVILLE	FL		12/05/2025		.170	0	.6	0	0	.6	0	.176	.189	0	.13	.13
000354541	DUMAS	TX		12/05/2025		.583	0	.22	0	0	.22	0	.605	.649	0	.44	.44
000354543	SHREVEPORT	LA		12/05/2025		1,643	0	.74	0	0	.74	0	1,718	1,830	0	.112	.112
000354547	BEAUMONT	TX		12/05/2025		1,274	0	.62	0	0	.62	0	1,335	1,418	0	.83	.83
000354548	DUNCANVILLE	TX		12/05/2025		.681	0	.39	0	0	.39	0	.720	.758	0	.39	.39
000354551	HOUSTON	TX		12/05/2025		.396	0	.15	0	0	.15	0	.411	.441	0	.30	.30
000354555	HUMBLE	TX		12/05/2025		.283	0	0	0	0	0	0	.283	.316	0	.32	.32
000354557	SAN ANTONIO	TX		12/05/2025		.925	0	.35	0	0	.35	0	.960	1,030	0	.70	.70
000354558	APOPKA	FL		12/05/2025		1,263	0	.48	0	0	.48	0	1,310	1,406	0	.96	.96
000354559	WEST LAFAYETTE	IN		12/05/2025		.777	0	.29	0	0	.29	0	.806	.865	0	.59	.59
000354562	SHREVEPORT	LA		12/05/2025		1,134	0	.43	0	0	.43	0	1,176	1,262	0	.86	.86
000354566	AUSTIN	TX		12/05/2025		1,491	0	.83	0	0	.83	0	1,574	1,660	0	.86	.86
000354567	RICHMOND	TX		12/05/2025		1,319	0	.75	0	0	.75	0	1,394	1,469	0	.75	.75
000354569	KINGSVILLE	TX		12/05/2025		.927	0	.35	0	0	.35	0	.962	1,032	0	.70	.70
000354571	INDIANAPOLIS	IN		12/05/2025		.779	0	.29	0	0	.29	0	.809	.868	0	.59	.59
000354572	POOLER	GA		12/05/2025		.590	0	.22	0	0	.22	0	.612	.657	0	.45	.45
000354577	FORT WORTH	TX		12/05/2025		.154	0	0	0	0	0	0	.154	.172	0	.18	.18
000354578	PITTSBURGH	PA		12/05/2025		.623	0	.35	0	0	.35	0	.658	.693	0	.35	.35
000354579	ALICE	TX		12/05/2025		.582	0	0	0	0	0	0	.582	.648	0	.66	.66
000354582	BUCHANAN	MI		12/05/2025		.612	0	0	0	0	0	0	.612	.682	0	.69	.69
000354584	GARLAND	TX		12/05/2025		1,415	0	.53	0	0	.53	0	1,469	1,576	0	.107	.107
000354586	ROWLETT	TX		12/05/2025		1,119	0	.39	0	0	.39	0	1,158	1,246	0	.88	.88
000354588	UPPER DARBY	PA		12/05/2025		1,287	0	.110	0	0	.110	0	1,397	1,433	0	.36	.36
000354589	LENEXA	KS		12/05/2025		1,400	0	.53	0	0	.53	0	1,453	1,559	0	.106	.106
000354593	HEARTLAND	TX		12/05/2025		.856	0	.32	0	0	.32	0	.888	.953	0	.65	.65
000354595	MOORE	OK		12/05/2025		1,430	0	0	0	0	0	0	1,430	1,592	0	.162	.162
000354596	MADISON	WI		12/05/2025		.795	0	.45	0	0	.45	0	.840	.886	0	.45	.45
000354597	DEKALB	IL		12/05/2025		.66	0	0	0	0	0	0	.66	.74	0	.8	.8

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000354598	EL DORADO	AR		12/05/2025		.824	0	.31	0	0	.31	0	.855	.918	0	.62	.62
000354600	MELBOURNE	FL		12/05/2025		1,074	0	0	0	0	0	0	1,074	1,196	0	.122	.122
000354604	GOUVERNEUR	NY		12/05/2025		.254	0	.14	0	0	.14	0	.268	.283	0	.14	.14
000354606	FLEMING ISLAND	FL		12/05/2025		.902	0	.34	0	0	.34	0	.936	1,004	0	.68	.68
000354608	OMAHA	NE		12/05/2025		1,552	0	.69	0	0	.69	0	1,620	1,728	0	.108	.108
000354609	CULLEOKA	TN		12/05/2025		.920	0	.35	0	0	.35	0	.955	1,024	0	.70	.70
000354611	DALLAS	TX		12/05/2025		2,433	0	.132	0	0	.132	0	2,565	2,709	0	.144	.144
000354612	ZELIENOPLE	PA		12/05/2025		2,159	0	0	0	0	0	0	2,159	2,404	0	.245	.245
000354614	KENNEWICK	WA		12/05/2025		1,089	0	0	0	0	0	0	1,089	1,213	0	.124	.124
000354617	LARIVILL	IN		12/05/2025		.759	0	.29	0	0	.29	0	.788	.846	0	.58	.58
000354618	ZEPHYRHILLS	FL		12/05/2025		.566	0	.32	0	0	.32	0	.598	.630	0	.32	.32
000354620	PORT NECHES	TX		12/05/2025		.973	0	.35	0	0	.35	0	1,009	1,084	0	.75	.75
000354621	EL PASO	TX		12/05/2025		.706	0	.53	0	0	.53	0	.760	.787	0	.27	.27
000354623	PLANO	TX		12/05/2025		1,148	0	.43	0	0	.43	0	1,191	1,278	0	.87	.87
000354624	HOUSTON	TX		12/05/2025		1,166	0	.65	0	0	.65	0	1,231	1,298	0	.67	.67
000354627	CHICOPEE	MA		12/05/2025		1,146	0	.43	0	0	.43	0	1,189	1,276	0	.87	.87
000354628	BROOKSHIRE	TX		12/05/2025		3,259	0	.147	0	0	.147	0	3,406	3,629	0	.223	.223
000354629	SAN ANTONIO	TX		12/05/2025		1,100	0	.40	0	0	.40	0	1,140	1,224	0	.85	.85
000354630	RAPID CITY	SD		12/05/2025		.948	0	.36	0	0	.36	0	.984	1,056	0	.72	.72
000354633	HORIZON CITY	TX		12/05/2025		.468	0	.18	0	0	.18	0	.485	.521	0	.35	.35
000354634	GLEN SAINT MARY	FL		12/05/2025		.684	0	.26	0	0	.26	0	.710	.762	0	.52	.52
000354635	HOLLAND	OH		12/05/2025		1,448	0	.41	0	0	.41	0	1,488	1,612	0	.123	.123
000354636	FORNEY	TX		12/05/2025		1,586	0	.60	0	0	.60	0	1,645	1,766	0	.120	.120
000354639	OKLAHOMA CITY	OK		12/05/2025		.806	0	0	0	0	0	0	.806	.898	0	.91	.91
000354640	JACKSONVILLE	FL		12/05/2025		.733	0	.28	0	0	.28	0	.761	.816	0	.56	.56
000354641	RAPID CITY	SD		12/05/2025		.559	0	.21	0	0	.21	0	.580	.622	0	.42	.42
000354644	FORT WORTH	TX		12/05/2025		.748	0	.28	0	0	.28	0	.776	.833	0	.57	.57
000354648	ATHENS	OH		12/05/2025		.988	0	.75	0	0	.75	0	1,063	1,101	0	.38	.38
000354649	GUIN	AL		12/05/2025		.440	0	.17	0	0	.17	0	.457	.490	0	.33	.33
000354651	TULSA	OK		12/05/2025		.734	0	0	0	0	0	0	.734	.817	0	.83	.83
000354652	PULASKI	NY		12/05/2025		.524	0	.20	0	0	.20	0	.543	.583	0	.40	.40
000354654	CLOVIS	NM		12/05/2025		3,119	0	.354	0	0	.354	0	3,473	3,473	0	0	0
000354655	PHILADELPHIA	PA		12/05/2025		.406	0	0	0	0	0	0	.406	.452	0	.46	.46
000354656	MIDDLETON	PA		12/05/2025		.838	0	.32	0	0	.32	0	.869	.933	0	.64	.64
000354657	HARLINGEN	TX		12/05/2025		1,019	0	.31	0	0	.31	0	1,050	1,134	0	.85	.85
000354658	EL PASO	TX		12/05/2025		.626	0	.24	0	0	.24	0	.650	.698	0	.47	.47
000354659	EVERETT	WA		12/05/2025		1,353	0	.51	0	0	.51	0	1,404	1,507	0	.103	.103
000354661	PALATKA	FL		12/05/2025		.562	0	.21	0	0	.21	0	.583	.625	0	.43	.43
000354663	OKLAHOMA CITY	OK		12/05/2025		.910	0	.51	0	0	.51	0	.961	1,013	0	.52	.52
000354664	NEDERLAND	TX		12/05/2025		.899	0	.34	0	0	.34	0	.933	1,001	0	.68	.68
000354665	BUCKEYE	AZ		12/05/2025		.613	0	.35	0	0	.35	0	.647	.682	0	.35	.35
000354669	EL RENO	OK		12/05/2025		.724	0	.41	0	0	.41	0	.764	.806	0	.41	.41
000354670	NORTH LAS VEGAS	NV		12/05/2025		1,125	0	.42	0	0	.42	0	1,167	1,253	0	.85	.85
000354671	PFLUGERVILLE	TX		12/05/2025		1,578	0	.60	0	0	.60	0	1,638	1,757	0	.120	.120
000354673	HOOKSETT	NH		12/05/2025		1,215	0	.46	0	0	.46	0	1,261	1,353	0	.92	.92
000354674	WALDORF	MD		12/05/2025		1,839	0	.69	0	0	.69	0	1,909	2,048	0	.140	.140
000354678	HUMBLE	TX		12/05/2025		.277	0	.31	0	0	.31	0	.308	.308	0	0	0
000354680	CLERMONT	FL		12/05/2025		.793	0	.30	0	0	.30	0	.823	.883	0	.60	.60
000354681	NORTH VERSAILLES	PA		12/05/2025		.414	0	.16	0	0	.16	0	.430	.462	0	.31	.31
000354683	PHILADELPHIA	PA		12/05/2025		.876	0	.50	0	0	.50	0	.925	.975	0	.50	.50
000354685	ALBUQUERQUE	NM		12/05/2025		.941	0	.36	0	0	.36	0	.976	1,048	0	.71	.71

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000354686	LAFARGEVILLE	NY		12/05/2025		577	0	0	0	0	0	0	577	642	0	65	65
000354687	BROOMFIELD	CO		12/05/2025		425	0	48	0	0	48	0	473	473	0	0	0
000354688	NORTHFIELD	VT		12/05/2025		212	0	15	0	0	15	0	227	234	0	7	7
000354689	RIVIERA BEACH	FL		12/05/2025		1,946	0	46	0	0	46	0	1,992	2,167	0	175	175
000354690	DICKINSON	ND		12/05/2025		334	0	0	0	0	334	0	334	372	0	38	38
000354691	BOWIE	MD		12/05/2025		2,200	0	62	0	0	62	0	2,262	2,450	0	188	188
000354692	SAINT PETERSBURG	FL		12/05/2025		1,531	0	58	0	0	58	0	1,588	1,704	0	116	116
000354694	BEAUMONT	TX		12/05/2025		444	0	17	0	0	17	0	460	494	0	34	34
000354696	MERKEL	TX		12/05/2025		351	0	0	0	0	0	0	351	391	0	40	40
000354697	LAUREL	MS		12/05/2025		431	0	49	0	0	49	0	480	480	0	0	0
000354698	READING	PA		12/05/2025		1,306	0	49	0	0	49	0	1,356	1,455	0	99	99
000354700	CLEARWATER	FL		12/05/2025		1,066	0	81	0	0	81	0	1,147	1,187	0	40	40
000354701	GAITHERSBURG	MD		12/05/2025		2,653	0	150	0	0	150	0	2,803	2,955	0	151	151
000354702	FORT WORTH	TX		12/05/2025		335	0	0	0	0	0	0	335	373	0	38	38
000354705	HATTIESBURG	MS		12/05/2025		132	0	5	0	0	5	0	137	147	0	10	10
000354706	VICKSBURG	MS		12/05/2025		207	0	0	0	0	0	0	207	231	0	24	24
000354707	COLUMBIA	SC		12/05/2025		612	0	0	0	0	0	0	612	681	0	69	69
000354708	CIMARRON	KS		12/05/2025		398	0	15	0	0	15	0	413	443	0	30	30
000354709	SCHWENKSVILLE	PA		12/05/2025		758	0	0	0	0	0	0	758	844	0	86	86
000354712	BATON ROUGE	LA		12/05/2025		830	0	31	0	0	31	0	861	924	0	63	63
000354714	MARINETTE	WI		12/05/2025		472	0	18	0	0	18	0	490	525	0	36	36
000354717	BEAUMONT	TX		12/05/2025		449	0	0	0	0	0	0	449	500	0	51	51
000354718	TOWNSEND	DE		12/05/2025		347	0	0	0	0	0	0	347	386	0	39	39
000354719	COLUMBIA	NJ		12/05/2025		2,587	0	98	0	0	98	0	2,685	2,881	0	196	196
000354720	RED LION	PA		12/05/2025		1,087	0	41	0	0	41	0	1,128	1,210	0	82	82
000354721	BRONTE	TX		12/05/2025		463	0	11	0	0	11	0	474	516	0	42	42
000354722	HUNTSVILLE	TX		12/05/2025		810	0	31	0	0	31	0	840	902	0	61	61
000354723	HUMBLE	TX		12/05/2025		1,361	0	51	0	0	51	0	1,413	1,516	0	103	103
000354724	LATROBE	PA		12/05/2025		847	0	0	0	0	0	0	847	943	0	96	96
000354725	WESLEY CHAPEL	FL		12/05/2025		408	0	0	0	0	0	0	408	454	0	46	46
000354727	UNDERHILL	VT		12/05/2025		902	0	34	0	0	34	0	936	1,004	0	68	68
000354728	FORT WORTH	TX		12/05/2025		2,450	0	56	0	0	56	0	2,506	2,729	0	223	223
000354729	PORT ARTHUR	TX		12/05/2025		1,316	0	50	0	0	50	0	1,365	1,465	0	100	100
000354730	PORT SAINT LUCIE	FL		12/05/2025		935	0	53	0	0	53	0	988	1,042	0	53	53
000354731	HOUSTON	TX		12/05/2025		31	0	3	0	0	3	0	34	34	0	0	0
000354732	LAVERNIA	TX		12/05/2025		1,658	0	47	0	0	47	0	1,705	1,846	0	141	141
000354733	BAYTOWN	TX		12/05/2025		829	0	0	0	0	0	0	829	923	0	94	94
000354734	ARLINGTON	TX		12/05/2025		921	0	35	0	0	35	0	956	1,026	0	70	70
000354735	DENTON	TX		12/05/2025		1,225	0	46	0	0	46	0	1,271	1,364	0	93	93
000354736	SEAGOVILLE	TX		12/05/2025		3,200	0	121	0	0	121	0	3,321	3,563	0	243	243
000354737	ASTON	PA		12/05/2025		3,127	0	141	0	0	141	0	3,268	3,481	0	214	214
000354738	GEORGETOWN	SC		12/05/2025		750	0	28	0	0	28	0	779	835	0	57	57
000354739	ABILENE	TX		12/05/2025		730	0	0	0	0	0	0	730	813	0	83	83
000354740	BUNA	TX		12/05/2025		1,007	0	38	0	0	38	0	1,045	1,122	0	76	76
000354741	LARAMIE	WY		12/05/2025		698	0	26	0	0	26	0	724	777	0	53	53
000354742	PFLUGERVILLE	TX		12/05/2025		2,646	0	100	0	0	100	0	2,746	2,946	0	200	200
000354743	SPRING	TX		12/05/2025		993	0	37	0	0	37	0	1,030	1,106	0	75	75
000354744	NORTH CHESTERFIELD	VA		12/05/2025		877	0	33	0	0	33	0	910	977	0	67	67
000354745	WINTERS	TX		12/05/2025		249	0	19	0	0	19	0	267	277	0	9	9
000354746	MIDLOTHIAN	TX		12/05/2025		612	0	69	0	0	69	0	681	681	0	0	0
000354747	AZLE	TX		12/05/2025		962	0	36	0	0	36	0	998	1,071	0	73	73

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000354748	TAMPA	FL		12/05/2025		249	0	9	0	0	9	0	259	278	0	19	19
000354749	CORPUS CHRISTI	TX		12/05/2025		1,727	0	65	0	0	65	0	1,792	1,923	0	131	131
000354751	PITTSBURGH	PA		12/05/2025		476	0	27	0	0	27	0	502	530	0	27	27
000354752	SNYDER	TX		12/05/2025		234	0	0	0	0	0	0	234	261	0	27	27
000354753	SCHERTZ	TX		12/05/2025		4,116	0	281	0	0	281	0	4,397	4,583	0	186	186
000354754	BEAUMONT	TX		12/05/2025		203	0	0	0	0	0	0	203	226	0	23	23
000354755	DENTON	TX		12/05/2025		1,423	0	54	0	0	54	0	1,477	1,585	0	108	108
000354756	NEENAH	WI		12/05/2025		1,282	0	77	0	0	77	0	1,359	1,427	0	69	69
000354758	EULESS	TX		12/05/2025		1,707	0	62	0	0	62	0	1,768	1,900	0	132	132
000354759	GRAND PRAIRIE	TX		12/05/2025		1,082	0	61	0	0	61	0	1,143	1,205	0	62	62
000354760	RIVIERA BEACH	FL		12/05/2025		484	0	0	0	0	0	0	484	539	0	55	55
000354762	IDAHO FALLS	ID		12/05/2025		177	0	7	0	0	7	0	184	197	0	13	13
000354763	BRONX	NY		12/05/2025		1,043	0	59	0	0	59	0	1,102	1,162	0	59	59
000354765	FORT WORTH	TX		12/05/2025		812	0	31	0	0	31	0	842	904	0	62	62
000354766	MILTON	FL		12/05/2025		421	0	0	0	0	0	0	421	468	0	48	48
000354767	RICHMOND	TX		12/05/2025		1,456	0	55	0	0	55	0	1,511	1,621	0	110	110
000354768	DUNCANVILLE	TX		12/05/2025		1,036	0	59	0	0	59	0	1,095	1,154	0	59	59
000354769	JOSHUA	TX		12/05/2025		1,060	0	80	0	0	80	0	1,140	1,180	0	40	40
000354770	HOUSTON	TX		12/05/2025		1,118	0	52	0	0	52	0	1,170	1,245	0	75	75
000354771	DECATUR	TX		12/05/2025		526	0	0	0	0	0	0	526	585	0	60	60
000354772	LAUREL HILL	FL		12/05/2025		422	0	16	0	0	16	0	438	470	0	32	32
000354773	MISSOURI CITY	TX		12/05/2025		1,137	0	43	0	0	43	0	1,180	1,266	0	86	86
000354774	GREELEY	CO		12/05/2025		1,396	0	53	0	0	53	0	1,449	1,555	0	106	106
000354775	LONGVIEW	TX		12/05/2025		790	0	30	0	0	30	0	820	880	0	60	60
000354776	BOCA RATON	FL		12/05/2025		3,179	0	131	0	0	131	0	3,310	3,540	0	230	230
000354777	MANSFIELD	TX		12/05/2025		1,185	0	45	0	0	45	0	1,230	1,320	0	90	90
000354778	FORT WORTH	TX		12/05/2025		1,407	0	53	0	0	53	0	1,460	1,567	0	107	107
000354780	SUNDOWN	TX		12/05/2025		1,174	0	44	0	0	44	0	1,218	1,307	0	89	89
000354784	SPRINGFIELD	VT		12/05/2025		592	0	22	0	0	22	0	614	659	0	45	45
000354785	WILLOW HILL	PA		12/05/2025		1,947	0	136	0	0	136	0	2,082	2,168	0	85	85
000354786	HOBBS	NM		12/05/2025		1,352	0	51	0	0	51	0	1,403	1,505	0	102	102
000354796	NORTH LAS VEGAS	NV		12/05/2025		2,078	0	0	0	0	0	0	2,078	2,314	0	236	236
000354797	LA VERNIA	TX		12/05/2025		3,287	0	90	0	0	90	0	3,378	3,660	0	283	283
000354798	DALLAS	TX		12/05/2025		1,499	0	0	0	0	0	0	1,499	1,669	0	170	170
000354799	KATY	TX		12/05/2025		2,177	0	62	0	0	62	0	2,239	2,425	0	186	186
000354800	FOLCROFT	PA		12/05/2025		810	0	31	0	0	31	0	840	902	0	61	61
000354801	SUGAR LAND	TX		12/05/2025		1,086	0	41	0	0	41	0	1,127	1,210	0	82	82
000354804	OTTAWA	IL		12/05/2025		490	0	18	0	0	18	0	508	545	0	37	37
000354805	CONCORDIA	KS		12/05/2025		559	0	16	0	0	16	0	575	622	0	48	48
000354806	EDEN	VT		12/05/2025		653	0	25	0	0	25	0	678	727	0	49	49
000354808	PRINCETON	IL		12/05/2025		611	0	15	0	0	15	0	627	681	0	54	54
000354811	ABILENE	KS		12/05/2025		499	0	0	0	0	0	0	499	556	0	57	57
000354812	YORK	PA		12/05/2025		178	0	7	0	0	7	0	184	198	0	13	13
000354813	BETHANY	OK		12/05/2025		515	0	29	0	0	29	0	544	573	0	29	29
000354814	CLYDE	KS		12/05/2025		399	0	15	0	0	15	0	414	444	0	30	30
000354815	CONCORDIA	KS		12/05/2025		450	0	17	0	0	17	0	467	501	0	34	34
000356531	HEPHZIBAH	GA		06/01/2025		848	0	6	0	0	6	0	854	860	0	6	6
000373159	HUMBLE	TX		06/01/2025		1,407	0	6	0	0	6	0	1,414	1,427	0	14	14
000601429	Jackson	MS		06/01/2025		748	0	3	0	0	3	0	751	758	0	7	7
000603222	Kennett	MO		06/01/2025		1,206	0	0	0	0	0	0	1,206	1,223	0	17	17
000651004	HUNTSVILLE	AL		06/01/2025		407	0	0	0	0	0	0	407	413	0	6	6

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000683322	SALT LAKE CITY	UT		.06/01/2025		1,355	0	.19	0	0	.19	0	1,374	1,374	0	0	0
000704072	NEW LONDON	CT		.06/01/2025		349	0	0	0	0	0	0	.349	.354	0	.5	5
000910036	HOLLY SPRINGS	NC		.06/01/2025		883	0	0	0	0	0	0	.883	.896	0	.13	13
001097173	EVERETT	PA		.06/01/2025		424	0	.6	0	0	.6	0	.430	.430	0	0	0
001122240	CHARLESTOWN	NH		.06/01/2025		980	0	.7	0	0	.987	0	.987	.994	0	.7	7
001162213	SAINT PAUL	MN		.06/01/2025		803	0	.4	0	0	.4	0	.807	.815	0	.8	8
001192112	LAKE STATION	IN		.06/01/2025		227	0	.2	0	0	.2	0	.229	.230	0	.2	2
001192267	VALENCIA	CA		.06/01/2025		3,143	0	.15	0	0	.15	0	3,158	3,188	0	.30	30
001192646	SAN FERNANDO	CA		.06/01/2025		1,614	0	0	0	0	0	0	1,614	1,637	0	23	23
001193738	PARADISE	TX		.06/01/2025		577	0	0	0	0	0	0	.577	.585	0	.8	8
001195202	PAHRUMP	NV		.06/01/2025		998	0	.7	0	0	.7	0	1,005	1,012	0	.7	7
001204229	HARLINGEN	TX		.06/01/2025		577	0	.3	0	0	.3	0	.580	.585	0	.5	5
001204373	SHREVEPORT	LA		.06/01/2025		180	0	.3	0	0	.3	0	.183	.183	0	0	0
001252061	WINNETKA	CA		.06/01/2025		10,622	0	124	0	0	124	0	10,746	10,773	0	.27	27
001259556	ROSEVILLE	MN		.06/01/2025		855	0	.6	0	0	.6	0	.861	.867	0	.6	6
582401834	UPLAND	CA		.01/20/2026		0	0	(41)	0	0	(41)	0	1,431	1,431	0	0	0
592900102	IVINS	UT		.01/20/2026		0	0	(69)	0	0	(69)	0	1,471	1,471	0	0	0
593000006	QUECHEE	VT		.01/20/2026		0	0	(42)	0	0	(42)	0	1,068	1,068	0	0	0
587900057	REGO PARK	NY		.01/20/2026		0	0	(110)	0	0	(110)	0	3,655	3,655	0	0	0
601100001	MOUNT JULIET	TN		.01/20/2026		0	0	(201)	0	0	(201)	0	4,509	4,509	0	0	0
601100002	DANBURY	CT		.01/20/2026		0	0	(175)	0	0	(175)	0	5,832	5,832	0	0	0
601100003	WEST PALM BEACH	FL		.01/20/2026		0	0	(28)	0	0	(28)	0	.965	.965	0	0	0
601100004	SAN MARCOS	CA		.01/20/2026		0	0	(6)	0	0	(6)	0	.267	.267	0	0	0
601100005	CANYON LAKE	CA		.01/20/2026		0	0	(112)	0	0	(112)	0	3,896	3,896	0	0	0
601100006	GLENDALE	AZ		.01/20/2026		0	0	(48)	0	0	(48)	0	1,046	1,046	0	0	0
601100007	HARBOR CITY	CA		.01/20/2026		0	0	(47)	0	0	(47)	0	1,874	1,874	0	0	0
601100008	BRIGHTON	CO		.01/20/2026		0	0	(45)	0	0	(45)	0	2,936	2,936	0	0	0
601100010	HILLIARD	FL		.01/20/2026		0	0	(19)	0	0	(19)	0	.440	.440	0	0	0
601100011	LAVON	TX		.01/20/2026		0	0	(43)	0	0	(43)	0	1,684	1,684	0	0	0
601100012	NATIONAL CITY	CA		.01/20/2026		0	0	(66)	0	0	(66)	0	1,615	1,615	0	0	0
601100013	FALL RIVER	MA		.01/20/2026		0	0	(46)	0	0	(46)	0	.928	.928	0	0	0
601100014	LOS ANGELES	CA		.01/20/2026		0	0	(107)	0	0	(107)	0	3,057	3,057	0	0	0
601100015	SOUTH RICHMOND HILL	NY		.01/20/2026		0	0	(29)	0	0	(29)	0	.716	.716	0	0	0
601100016	KEY BISCAYNE	FL		.01/20/2026		0	0	(31)	0	0	(31)	0	.919	.919	0	0	0
601100017	OLD HICKORY	TN		.01/20/2026		0	0	(29)	0	0	(29)	0	.971	.971	0	0	0
601100019	BROOKLYN	NY		.01/20/2026		0	0	(24)	0	0	(24)	0	.763	.763	0	0	0
601100020	PISMO BEACH	CA		.01/20/2026		0	0	(36)	0	0	(36)	0	4,148	4,148	0	0	0
601100021	MOUNTAIN BRK	AL		.01/20/2026		0	0	(112)	0	0	(112)	0	2,499	2,499	0	0	0
601100022	NEWMAN	GA		.01/20/2026		0	0	(20)	0	0	(20)	0	.408	.408	0	0	0
601100023	HAGERSTOWN	MD		.01/20/2026		0	0	(521)	0	0	(521)	0	10,692	10,692	0	0	0
601100024	DELRAY BEACH	FL		.01/20/2026		0	0	(234)	0	0	(234)	0	5,131	5,131	0	0	0
601100025	PHOENIX	AZ		.01/20/2026		0	0	(76)	0	0	(76)	0	3,640	3,640	0	0	0
601100026	SOUTHERN SHORES	NC		.01/20/2026		0	0	(77)	0	0	(77)	0	1,860	1,860	0	0	0
601100027	CONSHOHOCKEN	PA		.01/20/2026		0	0	(24)	0	0	(24)	0	.632	.632	0	0	0
601100028	ISLIP TERRACE	NY		.01/20/2026		0	0	(31)	0	0	(31)	0	.956	.956	0	0	0
601100029	SPRINGFIELD	OR		.01/20/2026		0	0	(19)	0	0	(19)	0	.465	.465	0	0	0
601100030	PATERSON	NJ		.01/20/2026		0	0	(34)	0	0	(34)	0	1,157	1,157	0	0	0
601100031	EDISTO ISLAND	SC		.01/20/2026		0	0	(60)	0	0	(60)	0	1,912	1,912	0	0	0
601100032	BRISTOL	CT		.01/20/2026		0	0	(32)	0	0	(32)	0	1,034	1,034	0	0	0
601100033	MISSION VIEJO	CA		.01/20/2026		0	0	(45)	0	0	(45)	0	1,372	1,372	0	0	0
601100034	FRESH MEADOWS	NY		.01/20/2026		0	0	(33)	0	0	(33)	0	1,272	1,272	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
601100035	PARRISH	FL		01/20/2026		0	0	(17)	0	0	(17)	0	608	608	0	0	0
601100037	SOLVANG	CA		01/20/2026		0	0	(127)	0	0	(127)	0	3,392	3,392	0	0	0
601100038	SHORELINE	WA		01/20/2026		0	0	(56)	0	0	(56)	0	1,135	1,135	0	0	0
601100039	TEMPLE	TX		01/20/2026		0	0	(30)	0	0	(30)	0	833	833	0	0	0
601100040	EAGLE PASS	TX		01/20/2026		0	0	(19)	0	0	(19)	0	604	604	0	0	0
601100041	PANAMA CITY	FL		01/20/2026		0	0	(20)	0	0	(20)	0	899	899	0	0	0
601100042	JAMAICA	NY		01/20/2026		0	0	(60)	0	0	(60)	0	1,282	1,282	0	0	0
606300434	FORT COLLINS	CO		05/12/2026		0	0	(7)	0	0	(7)	0	319	319	0	0	0
609400003	Franklin Sq	NY		04/13/2026		0	0	(58)	0	0	(58)	0	2,900	2,900	0	0	0
609400005	COLTON	CA		05/12/2026		0	0	(9)	0	0	(9)	0	241	241	0	0	0
609400008	Bedford Hills	NY		04/13/2026		0	0	(20)	0	0	(20)	0	540	540	0	0	0
609400012	Mt. Kisco	NY		04/13/2026		0	0	(30)	0	0	(30)	0	788	788	0	0	0
609400013	Oregon City	OR		05/12/2026		0	0	(38)	0	0	(38)	0	1,020	1,020	0	0	0
609400016	Louisville	KY		04/13/2026		0	0	(9)	0	0	(9)	0	218	218	0	0	0
609400017	Louisville	KY		05/12/2026		0	0	(8)	0	0	(8)	0	235	235	0	0	0
609400022	Pocono Lake	PA		04/13/2026		0	0	(9)	0	0	(9)	0	240	240	0	0	0
609400023	Twin Peaks	CA		04/13/2026		0	0	(7)	0	0	(7)	0	196	196	0	0	0
609400024	Keizer	OR		05/12/2026		0	0	(4)	0	0	(4)	0	388	388	0	0	0
609400025	Campbell	CA		04/13/2026		0	0	(68)	0	0	(68)	0	1,815	1,815	0	0	0
609400026	Denton	TX		05/12/2026		0	0	0	0	0	0	0	212	212	0	0	0
609400027	Indianapolis	IN		05/12/2026		0	0	(9)	0	0	(9)	0	191	191	0	0	0
609400028	Auburn	AL		04/13/2026		0	0	(12)	0	0	(12)	0	394	394	0	0	0
609400031	Oklahoma City	OK		05/12/2026		0	0	(15)	0	0	(15)	0	577	577	0	0	0
609400033	Saint Petersburg	FL		04/13/2026		0	0	(13)	0	0	(13)	0	421	421	0	0	0
609400034	Woodhaven	NY		04/13/2026		0	0	(49)	0	0	(49)	0	1,453	1,453	0	0	0
609400037	Reno	NV		05/12/2026		0	0	(32)	0	0	(32)	0	1,017	1,017	0	0	0
609400039	Phoenix	AZ		04/13/2026		0	0	(4)	0	0	(4)	0	247	247	0	0	0
609400040	Marco Island	FL		04/13/2026		0	0	(552)	0	0	(552)	0	16,521	16,521	0	0	0
609400048	Delhi	CA		04/13/2026		0	0	(10)	0	0	(10)	0	198	198	0	0	0
609400049	New Rochelle	NY		05/12/2026		0	0	(65)	0	0	(65)	0	1,767	1,767	0	0	0
609400054	Bee Cave	TX		04/13/2026		0	0	(37)	0	0	(37)	0	1,150	1,150	0	0	0
609400055	PALM HARBOR	FL		05/12/2026		0	0	(10)	0	0	(10)	0	211	211	0	0	0
609400056	Glen Burnie	MD		04/13/2026		0	0	(10)	0	0	(10)	0	254	254	0	0	0
609400059	MAUMEE	OH		05/12/2026		0	0	(9)	0	0	(9)	0	308	308	0	0	0
609400067	Houston	TX		04/13/2026		0	0	(5)	0	0	(5)	0	200	200	0	0	0
609400071	Moreno Valley	CA		04/13/2026		0	0	(8)	0	0	(8)	0	153	153	0	0	0
609400073	Taylors	SC		04/13/2026		0	0	(15)	0	0	(15)	0	305	305	0	0	0
609400078	Indianapolis	IN		04/13/2026		0	0	(5)	0	0	(5)	0	101	101	0	0	0
609400079	Indianapolis	IN		04/13/2026		0	0	(5)	0	0	(5)	0	105	105	0	0	0
609400080	KATY	TX		05/12/2026		0	0	(9)	0	0	(9)	0	192	192	0	0	0
609400090	South Lake Tahoe	CA		04/13/2026		0	0	(30)	0	0	(30)	0	1,146	1,146	0	0	0
609400091	South Orange	NJ		04/13/2026		0	0	(25)	0	0	(25)	0	649	649	0	0	0
609400094	Albuquerque	NM		04/13/2026		0	0	(3)	0	0	(3)	0	238	238	0	0	0
609400096	COLORADO SPRINGS	CO		05/12/2026		0	0	(7)	0	0	(7)	0	147	147	0	0	0
609400098	HIGHLAND AREA OF SAN BERNARDINO	CA		05/12/2026		0	0	(17)	0	0	(17)	0	392	392	0	0	0
609400101	Cary	NC		04/13/2026		0	0	(13)	0	0	(13)	0	546	546	0	0	0
609400104	Cleveland	TX		04/13/2026		0	0	(34)	0	0	(34)	0	1,116	1,116	0	0	0
609400106	Jacksonville	FL		04/13/2026		0	0	(5)	0	0	(5)	0	97	97	0	0	0
609400111	Gainesville	GA		04/13/2026		0	0	(7)	0	0	(7)	0	185	185	0	0	0
609400115	Orofino	ID		04/13/2026		0	0	1	0	0	1	0	310	310	0	0	0
609400118	Milwaukee	WI		04/13/2026		0	0	(7)	0	0	(7)	0	283	283	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
609400119	Chino Hills	CA .....	.....	....04/13/2026 .....	.....	.....0	0	(23)	0	0	(23)	0	1,177	1,177	0	0	0
609400120	Fortson	GA .....	.....	....04/13/2026 .....	.....	.....0	0	(11)	0	0	(11)	0	375	375	0	0	0
609400123	Louisville	KY .....	.....	....04/13/2026 .....	.....	.....0	0	(4)	0	0	(4)	0	122	122	0	0	0
609400124	East Orange	NJ .....	.....	....05/12/2026 .....	.....	.....0	0	(5)	0	0	(5)	0	283	283	0	0	0
609400125	Westfield	NJ .....	.....	....04/13/2026 .....	.....	.....0	0	(2,021)	0	0	(2,021)	0	52,566	52,566	0	0	0
609400127	Redding	CA .....	.....	....04/13/2026 .....	.....	.....0	0	(18)	0	0	(18)	0	499	499	0	0	0
609400131	Norwalk	CA .....	.....	....04/13/2026 .....	.....	.....0	0	(31)	0	0	(31)	0	1,196	1,196	0	0	0
609400134	Pico Rivera	CA .....	.....	....04/13/2026 .....	.....	.....0	0	(18)	0	0	(18)	0	480	480	0	0	0
0299999. Mortgages with partial repayments						2,423,669,556	0	15,835	0	0	15,835	0	15,645,302	15,743,009	0	97,707	97,707
000331442	EDINBURG	TX .....	.....	....08/30/2023	05/30/2026	192,268	0	44,127	0	0	44,127	0	236,395	237,625	0	1,230	1,230
000331571	ODESSA	TX .....	.....	....08/30/2023	03/30/2026	4,005	0	0	0	0	0	0	4,005	4,950	0	945	945
0399999. Mortgages disposed						196,273	0	44,127	0	0	44,127	0	240,400	242,575	0	2,175	2,175
0599999 - Totals						2,551,263,902	0	407,418	0	168,060	575,478	0	143,587,771	144,745,551	0	1,157,780	1,157,780

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE.....	AUDAX MEZZANINE IV		09/30/2016		0	14,165	0	256,735	0.720
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									0	14,165	0	XXX
000000-00-0	CINCYTECH FUND VI	CINCINNATI	OH.....	CINCYTECH FUND VI		11/05/2024		0	300,000	0	700,000	5.800
000000-00-0	Sands Capital Private Growth F Global Innovation Fund III	ARLINGTON	VA.....	Sands Capital Private Growth F Global Innovation Fund III		05/07/2025		0	6,647,817	0	6,896,515	3.510
000000-00-0	Sands Capital Private Growth F Horizons Diversifying Fund	ARLINGTON	VA.....	Sands Capital Private Growth F Horizons Diversifying Fund		06/24/2026		5,000,000	0	0	0	0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									5,000,000	6,947,817	0	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA.....	EQT Exeter		12/03/2021		0	2,687,785	0	322,215	1.150
000000-00-0	TruAmerica Workforce Housing Fund II-A, LP	Los Angeles	CA.....	TruAmerica Multifamily		06/25/2021		0	5,653,241	0	22,695,548	39.480
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									0	8,341,026	0	XXX
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE.....	AUDAX MEZZANINE V		01/01/2022		0	337,577	0	2,348,761	7.060
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE.....	Benefit Street Partners Debt Fund V LP		04/11/2022		0	946,465	0	4,869,180	30.200
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA.....	First Eagle Direct Lending Fund IV, LLC		12/03/2018		0	1,915	0	408,650	8.330
670808-AB-6	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 12/20/2065			NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 12/20/2065								
000000-00-0	MJSD20	WILMINGTON	DE.....	MJSD20		11/01/2025		0	600,000	0	1,211,447	0.000
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY.....	PineBridge Investments L.P. II		11/25/2020		0	729,780	0	3,057,216	24.980
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY.....	PineBridge Investments L.P. III		10/20/2022		0	259,263	0	1,373,760	8.500
000000-00-0	SoFi Preference Shares Due 5/21/2033 Mo-25	COTTONWOOD HEIGHTS	UT.....	SoFi Preference Shares Due 5/21/2033 Mo-25		05/22/2026		250	0	0	0	0.000
000000-00-0	TCW Steel City TCW Steel City Due Perpetual Ann-12/31	DOVER	DE.....	TCW Steel City TCW Steel City Due Perpetual Ann-12/31		10/31/2025		0	625,834	0	7,133,895	3.180
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									250	3,500,835	0	XXX
7899999. Total - unaffiliated									5,000,250	18,803,843	0	XXX
7999999. Total - affiliated									0	0	0	XXX
8099999 - Totals									5,000,250	18,803,843	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE.....	AUDAX SENIOR LOAN FUND I	02/01/2018	05/14/2026	486,548	0	0	0	0	0	0	486,548	486,548	0	0	0	972,072
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL.....	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/29/2026	175,000	0	0	0	0	0	0	175,000	175,000	0	0	0	646,259
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY.....	WATERFALL VICTORIA FUND LTD	12/14/2021	05/04/2026	891,982	0	0	0	0	0	0	891,982	891,982	0	0	0	0
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated								1,553,530	0	0	0	0	0	1,553,530	1,553,530	0	0	0	1,618,331

STATEMENT AS OF JUNE 30, 2026 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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	CHIMNEY ROCK EQUITY PARTNERS FUND I	WILMINGTON	DE	CHIMNEY ROCK EQUITY PARTNERS FUND I	08/28/2025	06/01/2026	972,203	0	0	0	0	0	0	972,203	972,203	0	0	0	0
000000-00-0	Sands Capital Private Growth F Global Innovation Fund III	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund III	05/07/2025	05/31/2026	1,865,184	0	0	0	0	0	0	1,865,184	1,865,184	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							2,837,387	0	0	0	0	0	0	2,837,387	2,837,387	0	0	0	0
000000-00-0	TXFL INN Office Inv Holdings, LLC	Cincinnati	OH	Cash Return Distribution	07/01/2019	06/05/2026	26,587,375	0	0	0	0	0	0	(21,390)	(21,390)	0	0	0	777,640
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							26,587,375	0	0	0	0	0	0	(21,390)	(21,390)	0	0	0	777,640
000000-00-0	Boston Capital Afford. Housing Mort Fund LLC	Boston	MA	Cash Return Distribution	06/29/2006	04/30/2026	2,942,495	0	0	0	0	0	0	24,612	24,612	0	0	0	50,735
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	Boston	MA	Cash Return Distribution	12/29/2022	05/19/2026	41,350,754	0	0	0	0	0	0	3,825,641	3,825,641	0	0	0	375,050
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							44,293,249	0	0	0	0	0	0	3,850,253	3,850,253	0	0	0	425,785
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Cash Return Distribution	07/01/2024	06/17/2026	32,670,861	0	0	0	0	0	0	3,358,712	3,358,712	0	0	0	1,131,035
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							32,670,861	0	0	0	0	0	0	3,358,712	3,358,712	0	0	0	1,131,035
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC ...	Chicago	IL	Cash Return Distribution	07/01/2024	05/07/2026	773,987	0	0	0	0	0	0	104	104	0	0	0	43,096
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							773,987	0	0	0	0	0	0	104	104	0	0	0	43,096
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Cash Return Distribution	07/06/2022	06/03/2026	6,669,361	0	0	0	0	0	0	657,928	657,928	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	04/22/2026	425,895	0	0	0	0	0	0	425,895	425,895	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	04/23/2026	519,630	0	0	0	0	0	0	519,630	519,630	0	0	0	0
000000-00-0	MUVEEN OPACE LENDING RN FEEDER Subordinated Note Due 3/20/2060 MJSD20	WILMINGTON	DE	MUVEEN OPACE LENDING RN FEEDER Subordinated Note Due 3/20/2060 MJSD20	08/07/2023	06/22/2026	74,268	0	0	0	0	0	0	74,268	74,268	0	0	0	0
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	06/26/2026	18,719	0	0	0	0	0	0	18,719	18,719	0	0	0	0
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	06/29/2026	259,632	0	0	0	0	0	0	259,632	259,632	0	0	0	0
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	04/27/2026	30,792	0	0	0	0	0	0	30,792	30,792	0	0	0	0
87251F-AF-6	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJ020	DOVER	DE	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJ020	08/04/2023	04/22/2026	5,003,286	0	0	0	0	0	0	5,003,286	5,003,286	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							13,001,583	0	0	0	0	0	0	6,990,150	6,990,150	0	0	0	0
7899999. Total - unaffiliated							61,685,749	0	0	0	0	0	0	15,231,320	15,231,320	0	0	0	2,044,116
7999999. Total - affiliated							60,032,222	0	0	0	0	0	0	3,337,426	3,337,426	0	0	0	1,951,771
8099999 - Totals							121,717,972	0	0	0	0	0	0	18,568,746	18,568,746	0	0	0	3,995,886

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
912810-UJ-5	U S TREASURY 4.750% 02/15/45	06/25/2026	CITIGROUP GLOBAL MKTS		11,886,142	12,000,000	206,271	1.A
912810-UP-1	U S TREASURY 4.625% 11/15/55	06/25/2026	Various		25,751,504	26,650,000	148,702	1.A
912810-UR-7	U S TREASURY 4.750% 02/15/56	05/07/2026	Various		4,191,341	4,305,000	34,874	1.A
912810-US-5	U S TREASURY NOTES 2.375% 02/15/56	06/25/2026	Various		12,202,625	12,915,000	101,679	1.A
912810-UU-0	U S TREASURY 5.000% 05/15/56	06/30/2026	Various		11,903,352	11,715,000	65,748	1.A
91282C-PH-8	US TREASURY NOTES 1.125% 10/15/30	04/16/2026	Various		5,568,379	5,555,000	14,665	1.A
91282C-PU-9	US TREASURY NOTES 1.875% 01/15/36	06/25/2026	Various		5,640,168	5,660,000	44,686	1.A
91282C-PZ-8	US TREASURY NOTES 4.125% 02/15/36	06/29/2026	GOLDMAN SACHS		4,636,518	4,725,000	72,686	1.A
91282C-QG-9	US TREASURY NOTES 3.875% 03/31/31	05/04/2026	BNP SECURITIES		1,785,451	1,800,000	6,670	1.A
91282C-QK-0	US TREASURY NOTES 3.875% 04/30/31	05/29/2026	Various		12,126,257	12,260,000	30,007	1.A
91282C-QP-9	US TREASURY NOTES 1.250% 04/15/31	06/04/2026	Various		11,211,553	11,305,000	18,290	1.A
91282C-QQ-7	US TREASURY NOTES 4.375% 05/15/36	06/25/2026	Various		32,387,116	32,400,000	157,785	1.A
91282C-QR-5	US TREASURY NOTES 3.875% 05/15/29	05/18/2026	NOMURA SECURITIES INTERNATIONAL		188,589,844	190,000,000	80,027	1.A
91282C-QX-2	US TREASURY NOTES 4.125% 06/30/31	06/26/2026	GOLDMAN SACHS		19,997,723	20,000,000	0	1.A
91282C-QY-0	US TREASURY NOTES 4.125% 06/30/28	06/29/2026	Various		31,773,036	31,750,000	0	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					379,651,009	383,040,000	982,090	XXX
Y50765-12-5	REPUBLIC OF SRI LANKA SOVEREIGN 4.000% 04/15/28	06/26/2026	DEUTSCHE BANK		309,908	320,650	2,672	5.A FE
085209-AG-9	GOVT OF BERMUDA SOVEREIGN 2.375% 08/20/30	04/08/2026	STIFEL NICHOLAS		2,219,180	2,440,000	7,888	1.E FE
374422-AN-3	REPUBLIC OF GHANA SOVEREIGN 0.000% 01/03/30	06/26/2026	Various		736,183	820,164	0	4.C FE
455780-EJ-1	REPUBLIC OF INDONESIA SOVEREIGN 5.690% 05/29/36	05/19/2026	BANK of AMERICA SEC		17,486,875	17,500,000	0	2.B FE
715638-DU-3	REPUBLIC OF PERU SOVEREIGN 3.000% 01/15/34	05/21/2026	BBVA		11,134,500	13,000,000	137,583	2.B FE
91087B-BT-6	UNITED MEXICAN STATES SOVEREIGN 6.250% 08/27/37	06/22/2026	DEUTSCHE BANK		9,903,900	10,000,000	0	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					41,790,546	44,080,814	148,143	XXX
62630W-QV-2	TXBL MUNI FUNDING TRUST VARIOU WATER 4.050% 06/29/27	06/30/2026	BARCLAYS		8,000,000	8,000,000	0	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					8,000,000	8,000,000	0	XXX
00109L-AB-9	ADT SEC CORP 5.875% 10/15/33	06/25/2026	JANE STREET EXECUTION SERVICES		555,478	564,000	14,819	3.C FE
00206R-NH-1	AT&T INC 5.125% 04/30/36	06/25/2026	WELLS FARGO		1,150,008	1,167,000	23,425	2.B FE
00287Y-AY-5	ABBYIE INC 3.200% 05/14/26	04/09/2026	TD SECURITIES		5,703,833	5,708,000	74,077	1.F FE
00404A-AN-9	ACADIA HEALTHCARE CO INC 5.500% 07/01/28	06/25/2026	JEFFERIES & CO		337,844	339,000	9,064	4.A FE
02344A-AG-3	AMCOR FLEXIBLES NORTH AM 5.100% 03/17/30	06/25/2026	J P MORGAN SEC		1,135,924	1,122,000	15,736	2.B FE
02377Q-AA-1	AAL ENGINE PRIVATE PLACEMENT 5.460% 06/20/33	06/15/2026	PRIVATE PLACEMENT		65,000,000	65,000,000	0	1.E PL
02377R-AA-9	AAL ENGINE PRIVATE PLACEMENT 6.040% 06/20/31	06/15/2026	PRIVATE PLACEMENT		11,000,000	11,000,000	0	2.A PL
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30	06/25/2026	JEFFERIES & CO		682,217	699,000	3,682	3.C FE
04010L-BF-9	ARES CAPITAL CORP 5.875% 03/01/29	06/25/2026	MORGAN STANLEY FIXED INC		1,223,102	1,212,000	22,746	2.B FE
07367A-AA-7	BEACON POINT DC LLC 6.129% 11/30/42	06/25/2026	Various		2,391,255	2,369,000	3,928	2.B FE
07556Q-BT-1	BEAZER HOMES USA 7.250% 10/15/29	06/25/2026	JANE STREET EXECUTION SERVICES		414,707	410,000	5,862	4.B FE
09624H-AA-7	BLUELIX HOLDING 6.000% 11/15/29	06/25/2026	SUSQUEHANNA		629,317	638,000	4,360	4.C FE
096630-AF-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27	06/04/2026	MESIROW FINANCIAL		2,297,597	2,297,000	39,751	2.B FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31	06/25/2026	MIZUHO SECURITIES USA INC		619,475	698,000	11,948	3.C FE
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50	06/25/2026	BANK of AMERICA SEC		1,290,870	1,315,000	4,338	2.C FE
14041T-AB-4	CAPITAL POWER US HOLDING 6.189% 06/01/35	06/25/2026	Various		1,389,759	1,337,000	9,395	2.C FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29	06/25/2026	JEFFERIES & CO		526,052	549,000	2,657	4.C FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32	06/25/2026	J P MORGAN SEC		1,063,942	1,157,000	15,250	2.B FE
17325F-BN-7	CITIBANK NA 4.576% 05/29/27	05/04/2026	KEY BANC-MCDONALD		1,679,288	1,671,000	33,135	1.D FE
174610-BF-1	CITIZENS FINANCIAL GROUP 5.841% 01/23/30	06/25/2026	CITIGROUP GLOBAL MKTS		846,599	825,000	20,480	2.A FE
20848V-AB-1	CONSENSUS CLOUD SOLUTION 6.500% 10/15/28	06/25/2026	GOLDMAN SACHS		523,201	522,000	6,692	4.C FE
210385-AU-4	CONSTELLATION EN GEN LLC 5.300% 06/01/36	05/21/2026	J P MORGAN SEC		6,890,170	7,000,000	8,244	2.A FE
225310-AS-0	CREDIT ACCEPTANC 6.625% 03/15/30	06/25/2026	BARCLAYS		412,189	410,000	7,621	3.C FE
229917-AA-7	CUMBERLAND COMB CYCLE GE 5.821% 05/15/56	05/13/2026	MORGAN STANLEY FIXED INC		14,000,000	14,000,000	0	1.C FE
233331-BQ-9	DTE ENERGY COMPANY 6.200% 07/01/58	06/09/2026	J P MORGAN SEC		25,000,000	25,000,000	0	2.C FE
25461L-AD-4	DIRECTV HOLDINGS/FING 10.000% 02/15/31	06/25/2026	UBS WARBURG		303,841	293,000	10,662	4.A FE
29273R-BA-6	ENERGY TRANSFER PARTNERS 6.942% 11/01/66	06/25/2026	MORGAN STANLEY FIXED INC		519,927	521,000	5,626	3.A FE
293712-AC-9	ENTERPRISE FINANCIAL SERVICE 6.250% 07/01/36	06/12/2026	STIFEL NICHOLAS		10,000,000	10,000,000	0	2.B FE
302570-AW-6	NEXTERA ENERGY 6.021% 10/01/66	06/25/2026	MILLENNIUM ADVISORS		742,543	799,000	11,492	2.B FE
302570-AX-4	NEXTERA ENERGY 6.051% 06/15/67	06/25/2026	SUMRIDGE PARTNERS		653,157	703,000	1,300	2.B FE
30303M-AK-8	Meta Platforms, Inc 6.300% 05/15/56	06/25/2026	Various		2,092,517	2,084,000	10,847	1.D FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
31664Q-AA-2	5TH AND MENDOCINO PARTNE 3.720% 03/01/63	04/09/2026	STERN		1,000,000	1,000,000	925	1.B FE
33793Z-AH-0	FIRST ENERGY CORP 3.900% 07/15/27	06/02/2026	FIFTH THIRD BANK		3,213,366	3,230,000	48,289	2.C FE
34960P-AE-1	FORTRESS TRANSPORTATION & IN 7.875% 12/01/30	06/25/2026	Various		772,942	736,000	11,290	3.A FE
35641A-AA-6	FREEDOM MORTGAGE HOLD 9.250% 02/01/29	06/25/2026	MARKET AXESS		507,701	488,000	18,181	4.B FE
360271-AN-0	FULTON FINANCIAL CORP 5.950% 05/15/36	05/01/2026	PIPER JAFFRAY		12,500,000	12,500,000	0	2.B FE
36144B-AZ-6	GATX INC 3.850% 03/30/27	04/07/2026	MORGAN STANLEY FIXED INC		7,659,603	7,695,000	6,584	2.A FE
37045X-DS-2	GENERAL MOTORS FINL CO 3.100% 01/12/32	06/25/2026	SUSQUEHANNA		1,595,374	1,757,000	24,813	2.B FE
37732Q-AA-4	GLATFELTER 4.750% 11/15/29	06/25/2026	MARKET AXESS		419,748	449,000	2,429	4.A FE
37940X-AX-0	GLOBAL PAYMENTS INC 5.200% 11/15/32	06/25/2026	MORGAN STANLEY FIXED INC		1,182,282	1,208,000	7,154	2.C FE
38141G-B3-7	GOLDMAN SACHS GROUP INC 5.330% 07/23/35	06/25/2026	CITADEL SECURITIES LLC		1,471,606	1,459,000	33,050	1.F FE
38152B-AH-4	GOLDMAN SACHS PRIVATE CR GOLDMAN SACHS PRIVATE 5.875 31 5.875% 01/31/31	05/06/2026	Tax Free Exchange		6,918,729	7,000,000	186,205	2.C FE
38890S-AN-9	GROUP 1 AUTOMOTIVE INC 4.000% 08/15/28	06/25/2026	BANK of AMERICA SEC		466,002	478,000	6,958	3.B FE
40139L-BN-2	GUARDIAN LIFE GLOB FUND 4.327% 10/06/30	06/25/2026	Various		1,741,064	1,761,000	13,480	1.B FE
404119-DA-4	HCA INC 5.500% 03/01/32	06/25/2026	Various		2,616,837	2,561,000	42,655	2.C FE
42704L-AF-1	HERC HOLDINGS INC 7.000% 06/15/30	06/25/2026	JANE STREET EXECUTION SERVICES		473,050	456,000	975	3.C FE
42824C-BR-9	HP ENTERPRISE CO 4.450% 09/25/26	06/29/2026	TD SECURITIES		4,800,528	4,800,000	56,367	2.B FE
43131B-AU-8	HILCORP ENERGY 5.750% 02/01/29	06/25/2026	MILLENNIUM ADVISORS		472,175	474,000	10,978	3.B FE
43849R-AF-2	HONEYWELL AEROSPACE INC 4.600% 03/16/33	06/25/2026	Various		2,078,965	2,116,000	22,677	1.G FE
440327-AM-6	HORACE MANN EDUCATORS 4.700% 10/01/30	04/17/2026	BARCLAYS		9,914,800	10,000,000	24,806	2.B FE
45614Z-AA-6	INDUSTRIAL F&B INV 7.750% 02/11/33	06/25/2026	JEFFERIES & CO		307,600	303,000	8,806	4.B FE
46188B-AD-4	INVITATION HOMES OP 4.150% 04/15/32	06/25/2026	SUNTRUST		1,256,477	1,316,000	10,771	2.B FE
46647P-ER-3	JPMORGAN CHASE & CO 4.946% 10/22/35	06/25/2026	Various		2,632,482	2,667,000	21,258	1.E FE
47232M-AG-7	JEFFERIES FIN LLC / JFIN 6.625% 10/15/31	06/25/2026	CITIGROUP GLOBAL MKTS		415,309	419,000	5,475	3.B FE
48123U-AB-0	JPMORGAN CHASE & CO 4.913% 05/15/47	06/25/2026	STIFEL NICHOLAS		533,009	581,000	3,330	2.A FE
49326Q-AA-4	KEYCORP CAPITAL III 7.750% 07/15/29	04/24/2026	SUMRIDGE PARTNERS		476,000	448,000	9,837	3.A FE
50227*-AB-8	LSP GRID HOLDING PRIVATE PLACEMENT 4.970% 03/24/31	06/30/2026	PRIVATE PLACEMENT		34,600,000	34,600,000	0	2.A PL
50249A-AR-4	LYB INT FINANCE III 5.875% 01/15/36	06/25/2026	Various		1,270,571	1,258,000	38,959	2.C FE
53154Z-AD-0	LIBERTY UTILITIES CO 5.650% 05/15/36	05/12/2026	TD SECURITIES		9,967,600	10,000,000	0	2.B FE
563571-AN-8	MANITOWOC COMPANY INC 9.250% 10/01/31	06/25/2026	SUMRIDGE PARTNERS		618,624	576,000	12,580	4.A FE
571676-AZ-8	MARS INC 5.000% 03/01/32	06/25/2026	J P MORGAN SEC		1,453,462	1,439,000	22,984	1.F FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29	06/25/2026	STIFEL NICHOLAS		1,471,184	1,514,000	11,571	2.C FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29	06/25/2026	BARCLAYS		568,326	589,000	12,056	4.B FE
59833C-AC-6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/29	06/25/2026	Various		1,300,080	1,304,000	14,222	2.B FE
60855R-AN-0	MOLINA HEALTHCARE INC 6.500% 02/15/31	06/25/2026	Various		959,451	952,000	31,744	3.C FE
61020Z-BR-3	MONONGAHELA POWER CO 3.550% 05/15/27	05/20/2026	HILLTOP SECURITIES INC.		1,396,362	1,404,000	831	1.G FE
61747Y-EF-8	MORGAN STANLEY 2.484% 09/16/36	06/25/2026	Various		1,666,049	1,916,000	11,412	2.A FE
62482B-AA-0	MOZART DEBT MERGER SUB 3.875% 04/01/29	06/25/2026	MORGAN STANLEY FIXED INC		1,484,584	1,526,000	13,962	2.C FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37	06/25/2026	ROBERT W. BAIRD		851,114	730,000	1,733	2.C FE
62912X-AG-9	NGPL PIPE LLC 5.600% 08/15/36	05/27/2026	J P MORGAN SEC		7,979,520	8,000,000	0	2.C FE
63745*-AD-0	NATL RURAL UTIL PRIVATE PLACEMENT 5.950% 04/20/56	04/20/2026	PRIVATE PLACEMENT		25,000,000	25,000,000	0	1.G FE
63939C-AK-4	NAVIENT CORP-WHEN DISTRIBUTE 5.000% 03/15/27	06/25/2026	Various		763,603	771,000	6,674	3.C FE
64069S-AA-0	NEPTUNE BIDCO US INC 9.290% 04/15/29	06/25/2026	MARKET AXESS		309,943	304,000	5,570	4.C FE
65719*-AA-3	NORTH AMERICAN T PRIVATE PLACEMENT 5.700% 05/21/33	05/21/2026	PRIVATE PLACEMENT		41,000,000	41,000,000	0	2.A Z
665789-BA-0	NORTHERN STATES PIWR 4.200% 09/01/48	04/28/2026	FIRST HORIZON		617,339	780,000	5,278	1.E FE
67523Z-AE-2	OCEANEERING INTL INC 6.875% 07/15/34	06/24/2026	J P MORGAN SEC HI-YIELD		5,000,000	5,000,000	0	3.C FE
680223-AN-4	OLD REPUBLIC INTL CORP 5.700% 06/01/36	05/13/2026	MORGAN STANLEY FIXED INC		13,996,360	14,000,000	0	2.B FE
68389X-CT-0	ORACLE CORP 4.700% 09/27/34	06/25/2026	MORGAN STANLEY FIXED INC		1,035,923	1,123,000	13,049	2.B FE
69073T-AU-7	OWENS-BROOKWAY GLASS 7.250% 05/15/31	06/25/2026	BANK of AMERICA SEC		519,251	525,000	4,335	4.C FE
69349A-AA-0	PNC CAPITAL TRUST C 4.492% 06/01/28	06/25/2026	SEAPORT GROUP LLC		805,950	810,000	2,527	2.B FE
69354N-AE-6	PRA GROUP INC 8.375% 02/01/28	06/25/2026	MARKET AXESS		415,883	409,000	13,797	3.B FE
695114-DG-0	PACIFICORP 7.125% 08/15/56	06/25/2026	Various		785,517	784,000	19,276	3.B FE
704326-AC-1	PAYCHEX INC 5.600% 04/15/35	06/25/2026	CITIGROUP GLOBAL MKTS		1,019,058	1,006,000	11,111	2.A FE
70450Y-AP-8	PAYPAL HOLDINGS INC 5.150% 06/01/34	06/23/2026	OPPENHEIMER & CO		11,875,800	12,000,000	39,483	1.G FE
71817Z-DB-2	PHILIP MORRIS INTERNAT-W/I 5.375% 02/15/33	06/25/2026	WELLS FARGO		1,483,085	1,440,000	28,165	1.F FE
72348N-AA-7	PINNACLE FINANCIAL PARTN 5.596% 05/19/32	05/12/2026	MORGAN STANLEY FIXED INC		14,000,000	14,000,000	0	2.C FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37	06/16/2026	KEY BANC CAPITAL MARKETS		1,710,786	1,625,018	9,939	1.F FE
73106B-AB-8	POLARIS INDUSTRIES INC 5.600% 03/01/31	06/25/2026	Various		14,322,640	14,357,000	155,720	2.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
74153W-CU-1	PRU 4.400% 08/27/27	06/02/2026	INTL FOSTONE FINANCIAL INC		1,327,173	1,325,000	15,547	1.D FE
74751A-AA-1	QTS FAYETTEV I DC1-2/TRS 5.700% 04/15/36	06/25/2026	CITADEL SECURITIES LLC		9,611,600	10,000,000	112,417	2.B FE
756109-BY-9	REALTY INCOME CORP 4.450% 09/15/26	04/28/2026	BARCLAYS		2,001,000	2,000,000	10,878	1.G FE
76009N-AL-4	RENT-A-CENTER 6.375% 02/15/29	06/25/2026	MARKET AXESS		513,355	517,000	11,993	4.B FE
78355H-LA-5	RYDER SYSTEM INC 5.300% 03/15/27	05/28/2026	STIFEL NICHOLAS		6,018,282	5,979,000	65,138	2.A FE
78412F-AX-2	SESI LLC 7.875% 09/30/30	06/25/2026	J P MORGAN SEC		413,595	403,000	7,581	4.A FE
78454L-AY-6	SM ENERGY CO 7.000% 08/01/32	06/25/2026	JANE STREET EXECUTION SERVICES		563,796	559,000	15,761	3.B FE
78516F-AB-5	SABAL TRAIL TRANS 4.682% 05/01/38	06/03/2026	KEY BANC-MCDONALD		2,785,290	3,000,000	12,876	2.A FE
79466L-AU-8	SALESFORCE.COM INC 5.550% 03/15/36	06/25/2026	MORGAN STANLEY FIXED INC		966,985	966,000	15,339	1.F FE
816851-BX-6	SEMPRA ENERGY 5.250% 03/15/36	04/30/2026	Various		4,942,530	5,000,000	35,000	2.B FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32	06/25/2026	BARCLAYS		1,401,285	1,576,000	22,907	2.C FE
838518-AA-6	SOUTH JERSEY INDUSTRIES 5.020% 04/15/31	06/11/2026	SEAPORT GROUP LLC		4,562,500	5,000,000	39,742	3.A FE
854502-AM-3	STANLEY BLACK & DECKER INC 4.000% 03/15/60	06/25/2026	MORGAN STANLEY FIXED INC		622,172	627,000	11,798	2.C FE
857477-AY-9	STATE STREET CORP 4.926% 06/15/47	06/25/2026	SEAPORT GROUP LLC		1,271,859	1,412,000	2,125	2.A FE
861932-AA-9	STONEPEAK NILE PARENT 7.250% 03/15/32	06/25/2026	BARCLAYS		465,696	448,000	9,112	3.A FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29	06/25/2026	CITADEL SECURITIES LLC		254,648	257,000	3,335	2.B FE
862121-AD-2	STORE CAPITAL CORP 2.700% 12/01/31	06/25/2026	JANE STREET EXECUTION SERVICES		1,532,683	1,733,000	3,249	2.B FE
87110C-AB-3	SIWORD PURCHASER LLC 8.250% 04/15/33	06/25/2026	Various		484,766	477,000	5,294	4.A FE
87251F-AB-5	TCW Direct Lending Secured A Note 6.664% 09/30/32	04/22/2026	PRIVATE PLACEMENT		7,765,719	7,765,719	0	1.C FE
883199-AR-2	TEXTRON FINANCIAL CORP 5.640% 02/15/42	06/25/2026	SUNRIDGE PARTNERS		1,288,000	1,400,000	9,225	3.A FE
887389-AK-0	TIMKEN CO 4.500% 12/15/28	06/25/2026	GOLDMAN SACHS		1,104,731	1,108,000	1,524	2.B FE
90041L-AG-0	TURNING POINT BRANDS INC 7.625% 03/15/32	06/25/2026	JANE STREET EXECUTION SERVICES		618,386	598,000	12,793	3.C FE
90932L-AH-0	UNITED AIR 2015-1 A PTT 4.625% 04/15/29	06/25/2026	JANE STREET EXECUTION SERVICES		1,386,562	1,404,000	12,807	2.C FE
91836L-AB-8	VSP OPTICAL GROUP INC 5.400% 06/01/33	05/05/2026	BANK of AMERICA SEC		6,989,570	7,000,000	0	2.B FE
91838P-AA-9	VT TOPCO INC 8.500% 08/15/30	06/25/2026	BANK of AMERICA SEC		509,681	502,000	15,527	4.B FE
919794-AH-0	VALLEY NATIONAL BANCORP 6.219% 06/01/36	05/11/2026	STIFEL NICHOLAS		25,000,000	25,000,000	0	2.B FE
92343V-GZ-1	VERIZON COMMUNICATIONS 5.250% 04/02/35	05/01/2026	KEY BANC-MCDONALD		1,002,560	1,000,000	4,667	2.A FE
92343V-HN-7	VERIZON COMMUNICATIONS 6.200% 05/14/56	05/11/2026	WELLS FARGO		20,000,000	20,000,000	0	2.B FE
92343V-HP-2	VERIZON COMMUNICATIONS 6.050% 05/14/58	05/11/2026	MIZUHO SECURITIES USA INC		1,078,000	1,078,000	0	2.B FE
925524-AH-3	VIACOM INC 7.875% 07/30/30	06/25/2026	Various		391,773	373,000	8,642	3.A FE
92564R-AB-1	VICI 4.625% 12/01/29	06/25/2026	GOLDMAN SACHS		1,472,819	1,498,000	4,811	2.C FE
92840V-BB-7	VISTRA OPERATIONS CO LLC 5.250% 04/30/33	06/25/2026	Various		17,048,642	17,084,000	10,864	2.C FE
92921E-AA-0	VOYAGER PARENT LLC 9.250% 07/01/32	06/25/2026	SUNTRUST		604,572	573,000	25,765	4.A FE
015857-90-8	ALGONQUIN POWER & UTILITIES PREFERRED	04/22/2026	SEAPORT GROUP LLC		1,806,000	70,000	0	3.A FE
06368L-KK-0	BANK OF MONTREAL 5.370% 06/04/27	05/14/2026	KEY BANC-MCDONALD		2,484,282	2,454,000	58,935	1.F FE
286181-AP-7	ELEMENT FLEET MANAGEMENT 5.037% 03/25/30	06/25/2026	Various		1,355,946	1,344,000	16,548	2.A FE
29250N-BC-8	ENBRIDGE INC 5.750% 07/15/80	06/25/2026	Various		1,572,020	1,561,000	37,294	2.C FE
375916-AG-8	GILDAN ACTIVEWEAR INC 5.400% 10/07/35	06/25/2026	Various		1,498,705	1,534,000	17,279	2.C FE
89115K-AR-1	TORONTO-DOMINION BANK 4.866% 04/22/33	06/15/2026	Various		20,051,200	20,000,000	35,819	1.F FE
92660F-AN-4	VIDEOTRON LTD / LTEE 3.625% 06/15/29	06/25/2026	TD SECURITIES		1,482,149	1,532,000	1,697	2.C FE
DM4015-6T-1	VEDANTA RESOURCES 7.375% 07/13/34	06/25/2026	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	3.C FE
92243X-AR-2	VEDANTA RESOURCES 7.750% 07/13/37	06/25/2026	CITIGROUP GLOBAL MKTS		1,045,000	1,045,000	0	3.C FE
00774M-BT-1	AERCAP IRELAND CAP/GLOBA 4.125% 02/28/29	04/15/2026	WELLS FARGO		9,910,600	10,000,000	104,271	2.A FE
00973R-AN-3	AKER BP ASA 5.125% 10/01/34	06/25/2026	J P MORGAN SEC		991,021	1,006,000	12,173	2.B FE
05501Y-AB-4	AZULE ENERGY FINANCE PLC 8.250% 01/22/31	06/26/2026	JEFFERIES & CO		540,617	539,000	19,393	4.B FE
06738E-BV-6	BARCLAYS PLC 2.894% 11/24/32	06/25/2026	J P MORGAN SEC		1,424,428	1,584,000	4,075	2.A FE
090978-AA-5	BIOCON BIOLOGICS GLOBAL 6.670% 10/09/29	06/26/2026	DEUTSCHE BANK		533,445	530,000	7,556	3.B FE
10554T-AG-0	BRASKEM NETHERLANDS 7.250% 02/13/33	06/25/2026	J P MORGAN SEC		319,200	560,000	0	6. FE
143658-CB-6	CARNIVAL CRUISE 5.125% 05/01/29	06/25/2026	JANE STREET EXECUTION SERVICES		416,926	418,000	3,273	3.A FE
168829-AA-7	CHILE ELECTRICITY LUX 6.010% 01/20/33	06/09/2026	GOLDMAN SACHS		17,733,200	17,200,000	402,002	1.F FE
17186H-AH-5	CIMPRESS NV 7.375% 09/15/32	06/25/2026	MORGAN STANLEY FIXED INC		621,159	614,000	12,704	4.B FE
30315X-AD-6	FS LUXEMBOURG SARL 8.625% 06/25/33	06/26/2026	Various		1,056,704	1,103,000	15,825	3.C FE
314890-AC-8	FERGUSON FINANCE PLC 4.250% 04/20/27	05/28/2026	HILLTOP SECURITIES INC.		8,332,500	8,335,000	38,376	2.A FE
404280-FL-8	HSBC HOLDINGS PLC-SPONS 4.675% 03/10/32	06/25/2026	Various		1,494,156	1,510,000	19,108	1.G FE
43475R-AP-1	AMRIZE LTD 4.600% 04/07/27	05/18/2026	STIFEL NICHOLAS		11,365,698	11,332,000	46,734	2.A FE
43475R-AW-6	AMRIZE LTD AMRIZE FIN US LLC 6.5 12SEP43 6.500% 09/12/43	04/17/2026	STIFEL NICHOLAS		2,131,280	2,000,000	13,722	2.A FE
55292W-AA-8	MC BRAZIL DINSTRM 7.250% 06/30/31	06/26/2026	MARIVA CAPITAL MARKETS		672,503	711,342	25,643	4.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
55377J-AC-1	MSU ENERGY SA 9.750% 12/05/30	06/26/2026	MARIVA CAPITAL MARKETS		592,328	583,000	3,790	4.C FE
55609N-AD-0	MACQUARIE AIRFINANCE HLD 6.500% 03/26/31	05/13/2026	BARCLAYS		10,417,500	10,000,000	86,667	2.C FE
56501R-AK-2	MANULIFE FINANCIAL CORP 2.484% 05/19/27	05/14/2026	KEY BANC-MCDONALD		1,939,129	1,971,000	23,936	1.F FE
67091T-AK-1	OFFICE CHERIFIEN DES PHO 6.741% Perpet.	06/26/2026	JEFFERIES & CO		939,793	945,000	11,855	3.B FE
67712M-AB-5	OHI GROUP SA 13.000% 07/22/29	06/26/2026	MORGAN STANLEY HI-YLD		603,668	580,450	32,908	4.B FE
68666U-AA-3	ORLEN SA 6.000% 01/30/35	05/11/2026	GOLDMAN SACHS		9,854,738	9,510,000	161,670	2.A FE
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35	06/26/2026	JPM FUNDS RECAP		420,010	431,000	1,110	3.A FE
74390T-AA-7	PT SORIK MAR GEO POW 7.750% 08/05/31	06/26/2026	GOLDMAN SACHS		555,465	550,647	17,070	3.A FE
74408D-AG-9	PROVINCIA DE CORDOBA AGENCY DEBENTURES 8.600% 02/03/35	06/25/2026	BARCLAYS		592,259	593,000	20,258	4.C FE
75625Q-AE-9	RECKITT BENCKISER TSY 3.000% 06/26/27	06/11/2026	NATIONAL BANK OF CANADA		2,316,487	2,346,000	32,453	1.G FE
83368R-BZ-4	SOCIETE GENERALE 5.250% 02/19/27	05/29/2026	TD SECURITIES		8,262,194	8,209,000	122,109	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					688,081,086	688,417,176	3,354,678	XXX
023764-AA-1	AAL 3.650% 06/15/28	04/16/2026	CANTOR FITZGERALD		9,733,731	10,008,978	123,806	2.C FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 01/15/28	04/13/2026	CANTOR FITZGERALD		935,473	950,925	9,639	2.C FE
3130MB-AA-1	FCA US LLC LB PTT 7.757% 03/10/47	04/08/2026	MESIROW FINANCIAL		9,979,760	9,940,000	0	2.B IF
78403D-AT-7	SBA TOWER TRUST 1.631% 11/15/26	04/10/2026	Various		8,025,513	8,150,000	10,339	1.F FE
78403D-AV-2	SBA TOWER TRUST 1.840% 04/15/27	06/04/2026	WELLS FARGO		1,085,157	1,109,000	1,134	1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					29,759,634	30,158,903	144,918	XXX
023006-PC-R	Case Snow Management LLC Revolver 12/15/27	04/01/2026	EAGLE REALTY GRP CORP		1,592,204	1,592,204	0	4.C Z
026005-PC-T	Seaga Term Loan 10/27/28	05/08/2026	EAGLE REALTY GRP CORP		26,820,630	27,023,304	0	5.B GI
026005-PC-R	Seaga Revolver 10/27/28	06/25/2026	EAGLE REALTY GRP CORP		720,000	720,000	0	5.B GI
024005-PC-T	Universal Plant Services Term Loan 07/29/29	04/01/2026	EAGLE REALTY GRP CORP		831,237	868,421	0	5.B GI
024005-PC-D	Universal Plant Services Deferred Draw Term Loan 07/29/29	04/01/2026	EAGLE REALTY GRP CORP		3,196,895	3,221,053	0	5.B GI
024006-PC-R	Best Choice Roofing Revolver 08/07/29	04/01/2026	Interest Capitalization		2,365	2,365	0	5.B GI
024006-PC-T	Best Choice Roofing Term Loan 08/07/29	04/10/2026	Interest Capitalization		47,566	47,566	0	5.B GI
026009-PC-T	Vortex Term Loan 09/04/29	06/08/2026	EAGLE REALTY GRP CORP		6,858,557	6,927,835	0	5.B GI
026009-PC-R	Vortex Revolver 09/04/29	06/26/2026	EAGLE REALTY GRP CORP		543,993	543,993	0	5.B GI
024007-PC-R	Legacy Food Revolver 08/01/30	06/15/2026	EAGLE REALTY GRP CORP		357,143	357,143	0	5.B GI
025006-PC-D	Aeromax Deferred Draw Term Loan 08/08/30	04/08/2026	EAGLE REALTY GRP CORP		2,849,250	2,900,000	0	5.B GI
025006-PC-R	Aeromax Revolver 08/08/30	06/29/2026	EAGLE REALTY GRP CORP		1,000,000	1,000,000	0	5.B GI
024008-PC-R	3G Productions Revolver Loan 09/30/30	06/23/2026	EAGLE REALTY GRP CORP		700,000	700,000	0	5.B GI
026002-PC-R	Astro Pak Revolver 01/31/31	05/14/2026	EAGLE REALTY GRP CORP		728,532	728,532	0	5.B GI
026006-PC-T	Amusement Connect Term Loan 05/21/31	05/21/2026	EAGLE REALTY GRP CORP		34,335,130	34,858,000	0	5.B GI
026008-PC-T	Well Master Term Loan 06/01/31	06/01/2026	EAGLE REALTY GRP CORP		12,805,000	13,000,000	0	5.B GI
026010-PC-T	Van Zandt Term Loan 06/25/31	06/25/2026	EAGLE REALTY GRP CORP		38,907,500	39,500,000	0	5.B GI
026004-PC-T	Arcosa Marine Term Loan 04/01/32	04/01/2026	EAGLE REALTY GRP CORP		25,777,597	26,103,896	0	5.B GI
026004-PC-R	Arcosa Marine Revolver 04/01/32	04/10/2026	EAGLE REALTY GRP CORP		974,026	974,026	0	5.B GI
026007-PC-T	H3 Group Term Loan 05/19/32	05/19/2026	EAGLE REALTY GRP CORP		23,209,063	23,562,500	0	5.B GI
02526*-AD-3	American Combustion Industries Deferred Draw Long Term (B) 08/31/28	06/05/2026	EAGLE REALTY GRP CORP		985,557	1,005,671	0	4.C
23285*-AA-6	Decks & Docks Lumber Co Inc Term Loan 10/04/28	05/29/2026	EAGLE REALTY GRP CORP		2,677,500	2,684,211	0	4.B PL
29650E-AA-8	Eskola Deferred Draw Term Loan A 12/19/29	04/01/2026	Interest Capitalization		108,604	108,604	0	5.A
29650E-AC-4	Eskola Term Loan 12/19/29	04/01/2026	Interest Capitalization		300,563	300,563	0	5.A
48236*-AA-9	K&R Operating, LLC Term Loan 07/23/28	04/01/2026	Interest Capitalization		77,139	77,139	0	5.B
58986*-AA-4	Merit Brass Term Loan 03/25/31	04/01/2026	Interest Capitalization		149,558	149,558	0	5.A
85172*-AA-1	Springline Advisory Deferred Draw Term Loan 01/12/30	06/30/2026	EAGLE REALTY GRP CORP		20,305,844	20,586,667	0	4.B
89486*-AB-2	Shift Paradigm Revolver 09/08/28	04/01/2026	EAGLE REALTY GRP CORP		52,192	52,192	0	5.A
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					206,913,645	209,595,443	0	XXX
27580C-AK-0	EAST WEST MANUFACTURIN TL B 1L 06/09/32	06/09/2026	KEY BANC CAPITAL MARKETS		29,400,000	30,000,000	0	4.C FE
04649V-BE-9	ASURION LLC TL B13 1L 09/19/30	04/01/2026	BANK of AMERICA SEC		1,995,651	2,000,000	0	3.C FE
09075U-AD-6	BIOMARIN PHARMACEUTICAL INC TL B 1L 01/29/33	04/01/2026	MORGAN STANLEY HI-YLD		9,964,792	10,000,000	0	2.C FE
12541H-AY-9	CHG HEALTHCARE SERVICES INC TL B 1L 09/30/31	05/07/2026	Tax Free Exchange		1,912,192	1,911,009	0	4.B FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27	06/16/2026	GOLDMAN SACHS		15,173,333	15,173,333	0	4.C FE
12867P-AB-7	VENTURE GLOBAL CALCASIEU TL B 1L 04/04/33	04/09/2026	GOLDMAN SACHS		21,038,411	21,250,000	0	3.C FE
13134N-AK-7	CALPINE CONSTRUCTION FIN TL B 1L 07/31/30	06/30/2026	BMO CAPITAL MARKETS CORP		4,000,000	4,000,000	0	2.A FE
172442-AW-5	CINEMARK USA INC TL B 1L 05/24/30	05/12/2026	Tax Free Exchange		1,441,068	1,455,485	0	3.A FE
24521W-AL-3	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/32	05/04/2026	Interest Capitalization		29,302	29,302	0	6. FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
24736C-BW-3	DELTA AIR LINES/SKYMILES TL B 1L	10/20/28	Tax Free Exchange		27,696,585	27,698,803	0	2.A FE
25472Y-AB-7	DISCOVERY HOLDINGS INC TL B 1L	06/30/33	JPM FUNDS RECAP		5,818,750	5,833,333	0	2.C FE
27943U-AN-6	EDELMAN FINANCIAL CENTER TL 1L	12/01/31	Tax Free Exchange		981,139	985,031	0	4.C FE
31773H-AF-9	GIP PILOT ACQUISITION PA TL B 1L	05/19/33	Tax Free Exchange		297,798	298,906	0	3.C FE
44579U-AE-2	Hunterstown TL B 1L	11/06/31	Tax Free Exchange		531,200	533,495	0	3.C FE
58462Q-AQ-4	MEDICAL SOLUTIONS HOLDIN TL B 1L	09/09/29	Taxable Exchange		3,665	37,403	0	6. FE
58462Q-AR-2	MEDICAL SOLUTIONS HOLDIN TL B 1L	09/09/29	Taxable Exchange		62,313	635,847	0	6. FE
58462Q-AS-0	MEDICAL SOLUTIONS HOLDIN TL B 1L	09/09/29	Taxable Exchange		21,993	224,417	0	6. FE
65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L	06/28/32	BARCLAYS		4,968,734	4,987,437	0	3.A FE
69074L-AE-9	OWENS-BROOKWAY GLASS TL B 1L	09/30/32	WELLS FARGO BK		4,950,000	5,000,000	0	3.C FE
75049E-AS-3	RADNET MANAGEMENT INC TL B 1L	04/18/31	BARCLAYS		183,902	184,363	0	4.A FE
75049E-AS-3	RADNET MANAGEMENT INC TL B 1L	04/18/31	Tax Free Exchange		586,270	589,500	0	4.A FE
77381H-AE-9	ROCKPOINT GAS STORAGE PA TL B 1L	09/18/31	Tax Free Exchange		979,540	987,500	0	3.B FE
78516E-AE-2	SABERT CORP TL B 1L	12/11/28	Tax Free Exchange		430,510	430,917	0	3.C FE
86184X-AE-4	STONEPEAK NILE PARENT TL B 1L	04/09/32	Tax Free Exchange		398,025	399,000	0	3.A FE
87510E-AE-9	TAMKO BUILDING PRODUCTS INC TL B 1L	09/20/30	JPM FUNDS RECAP		262,038	263,355	0	4.B FE
88412K-AE-2	THIRD COAST INFRASTRUCTU TL B 1L	09/25/30	Tax Free Exchange		2,123,711	2,134,219	0	3.C FE
94254P-AF-7	WATLOW ELECTRIC MANUFACT TL B 1L	06/10/33	BMO CAPITAL MARKETS CORP		1,188,606	1,191,639	0	4.B FE
G4124R-AC-0	Grifols Intl Serv USA Inc TL B 1L	04/14/33	Tax Free Exchange		673,641	682,611	0	3.C FE
G4768P-AU-5	INEDS US FINANCE LLC TL B 1L	06/25/32	Tax Free Exchange		191,488	192,757	0	4.A FE
N2014A-AJ-1	CIMPRESS USA INC TL B 1L	06/03/33	JPM FUNDS RECAP		8,759,309	8,781,262	0	3.B FE
N2014A-AJ-1	CIMPRESS USA INC TL B 1L	06/03/33	Tax Free Exchange		1,899,246	1,906,246	0	3.B FE
U3000J-AQ-2	EVERTEC LLC TL B 1L	10/30/30	SUNTRUST		184,493	184,955	0	3.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					148,147,861	149,982,125	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,502,343,761	1,513,274,461	4,629,829	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					1,502,343,761	1,513,274,461	4,629,829	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,502,343,761	1,513,274,461	4,629,829	XXX
38379A-VY-3	Government Natio201444 gage A 2014-44 LZ 4.000% 03/16/44	06/01/2026	Interest Capitalization		62,311	62,311	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					62,311	62,311	0	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59	06/01/2026	Interest Capitalization		42,771	42,771	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47	06/01/2026	Interest Capitalization		54,007	54,007	0	1.A
31427R-MK-3	Freddie Mac SL3961 POOL # SL3961 3.000% 02/01/53	06/29/2026	INTL FCSTONE FINANCIAL INC		659,768	749,737	1,812	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					756,546	846,515	1,812	XXX
10568N-AA-0	BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60	06/26/2026	BNP SECURITIES		3,371,244	3,418,244	11,565	1.A FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62	06/25/2026	Interest Capitalization		32,583	32,583	0	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	04/25/2026	Interest Capitalization		7,010	7,010	0	1.A FE
10636J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	06/25/2026	Interest Capitalization		59,744	59,744	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	04/25/2026	Interest Capitalization		15,862	15,862	0	1.A FE
126694-HK-7	CIVL 2005-25 A6 5.500% 11/25/35	04/01/2026	Interest Capitalization		0	0	0	1.A FM
16190A-AK-9	Chase Mortgage F20264 orpora 2026-4 A4A 5.000% 02/25/57	04/07/2026	J P MORGAN SEC		16,854,736	17,000,000	68,472	1.A FE
17330C-BN-7	Citigroup Mortgage2022J1 Trust 2022-J1 A7 2.500% 02/25/52	04/01/2026	BANK of AMERICA SEC		4,305,546	4,778,341	995	1.A
316923-AA-9	Finance of Ameri2026PC2 tured 2026-PC2 A1 4.500% 06/25/56	06/24/2026	RAYMOND JAMES		29,338,101	30,000,000	0	1.A FE
33853H-AE-1	Flagstar Mortgag2021131N 2021-131N A5 3.000% 12/30/51	05/27/2026	PERFORMANCE TRUST CAPITAL		1,892,997	2,093,879	4,711	1.A
36262J-AF-2	GS Mortgage-Back2021GR2 ities 2021-GR2 A6 2.500% 02/25/52	04/27/2026	PERFORMANCE TRUST CAPITAL		822,969	913,792	967	1.A
36264E-BE-3	GS Mortgage-Back2022NQM1ities 2022-NQM1 B2 4.062% 05/25/62	04/01/2026	WELLS FARGO		6,618,317	6,968,942	14,190	1.D
46592W-AF-3	JP Morgan Mortga202112 2021-12 A4 2.500% 02/25/52	05/22/2026	INTL FCSTONE FINANCIAL INC		153,178	171,763	298	1.A
46649H-BB-7	JPMT 2017-6 B4 3.777% 12/25/48	06/29/2026	WELLS FARGO		1,543,118	1,685,892	5,130	1.A
46651D-BJ-4	JP Morgan Mortga2019INV2 2019-INV2 B5 4.709% 02/25/50	04/01/2026	ROBERT W. BAIRD		3,245,828	3,335,828	5,241	1.A
81746N-CC-0	SENT 2016-3 B2 3.605% 11/25/46	06/29/2026	CITIGROUP GLOBAL MKTS		1,806,249	1,879,064	5,456	1.A
81750T-AE-8	Sequoia Mortgage20265 2026-5 A5 5.000% 05/25/56	04/13/2026	BANK of AMERICA SEC		10,179,636	10,250,000	28,472	1.A FE
89180G-AD-1	Towd Point Mortg2022SJI t 4.750% 03/25/62	05/08/2026	J P MORGAN SEC		18,664,763	19,070,000	25,162	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					98,911,709	101,680,944	170,659	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
03882K--AN-2	arbor multifamil2021MF3 ge sec 2021-MF3 XA 0.826% 10/15/54	04/27/2026	PERFORMANCE TRUST CAPITAL		93,982	0	2,370	1.A FE
03882K--AY-8	arbor multifamil2021MF3 ge sec 2.830% 10/15/54	04/28/2026	Various		420,715	480,000	1,057	1.C
05555P--AD-4	Barclays Commc20245C29gage S 2024-5C29 XA 1.819% 09/15/57	04/27/2026	BREAN CAPITAL LLC		105,663	0	3,078	1.A FE
06211H--AG-9	Bank5 r5YR22 2026-5YR22 B 6.184% 06/15/59	05/21/2026	WELLS FARGO		12,359,436	12,000,000	20,614	1.D FE
06604M--AG-3	Bank5 q5YR14 2025-5YR14 B 6.474% 04/15/58	04/22/2026	J P MORGAN SEC		519,980	500,000	1,978	1.A
06644B--AS-3	Bank5 r5YR21 2026-5YR21 B 6.365% 04/15/59	05/05/2026	CITIGROUP GLOBAL MKTS		5,179,492	5,000,000	4,278	1.D FE
08161N--AH-0	BENCHMARK Mortga2020B16 2.944% 02/15/53	06/25/2026	CITIGROUP GLOBAL MKTS		1,823,396	1,986,000	4,060	1.A
08162W--BE-5	BMARK 2.148% 09/15/53	06/30/2026	Cantor Fitzgerald Fixed		2,330,625	2,750,000	0	1.A FE
08163U--AD-1	BENCHMARK Mortga2024V10 2024-V10 XA 1.522% 09/15/57	04/27/2026	BREAN CAPITAL LLC		60,010	0	1,784	1.A FE
08164J--AH-6	BENCHMARK Mortga2026B43 2026-B43 XA 1.240% 04/15/63	06/25/2026	Various		3,382,272	0	34,109	1.A FE
081921--BA-5	BENCHMARK Mortga2024V11 2024-V11 XA 0.773% 11/15/57	04/27/2026	BREAN CAPITAL LLC		61,406	0	1,902	1.A FE
081942--AE-4	BENCHMARK Mortga2026V22 2026-V22 B 6.084% 05/15/59	05/19/2026	Various		11,305,395	11,000,000	46,475	1.D FE
125039--AH-0	CD 2017-CD6 AM 3.709% 11/13/50	05/07/2026	WELLS FARGO		978,906	1,000,000	721	1.A
12532B--AE-7	CFCRE Commercial2016C7 e Trus 4.162% 12/10/54	06/30/2026	GOLDMAN SACHS		1,977,500	2,000,000	0	1.A
12652X--AA-1	Credit Suisse Mo2017TIMErust 2017-TIME A 3.648% 11/13/39	06/26/2026	BMO CAPITAL MARKETS CORP		1,445,625	1,500,000	4,254	1.A FE
12652X--AE-3	Credit Suisse Mo2017TIMErust 2017-TIME B 3.775% 11/13/39	05/05/2026	Various		2,044,250	2,210,000	1,390	1.G FE
12660T--AA-0	Credit Suisse Mo2022LIONrust 2022-LION A 7.065% 02/15/27	06/30/2026	GOLDMAN SACHS		2,000,938	2,000,000	6,280	5.B GI
26916M--AC-3	ESTN Trust 2026TOWN 2026-TOWN B 5.738% 05/12/46	06/30/2026	J P MORGAN SEC		2,032,578	2,000,000	0	1.D FE
26916M--AG-4	ESTN Trust 2026TOWN 2026-TOWN D 6.686% 05/12/46	05/04/2026	Various		3,319,464	3,255,000	6,650	2.C FE
337964--AG-5	FIVE 2023-V1 2023V1 6.559% 02/10/56	05/28/2026	PERFORMANCE TRUST CAPITAL		5,326,914	5,300,000	26,166	1.G
36255N--AX-3	GSNS 2018-GS9 AS 4.141% 03/10/51	04/02/2026	BREAN CAPITAL LLC		839,846	874,840	503	1.A
36257U--AQ-0	GS Mortgage Secu2019G42rust 2019-GC42 AS 3.212% 09/10/52	05/15/2026	BREAN CAPITAL LLC		4,628,906	5,000,000	7,583	1.A
36273X--AJ-0	GS Mortgage Secu20258000Drust 2025-8000 B 7.087% 11/25/41	06/30/2026	GOLDMAN SACHS		2,002,813	2,000,000	5,119	2.C FE
46594V--AL-0	2026FX1 2026-FX1 B 5.617% 05/15/59	05/26/2026	J P MORGAN SEC		9,586,488	9,500,000	13,341	1.D FE
48194B--AA-5	JW Commercial Mo2026MRCOrust 2026-MRCO A 5.125% 06/15/39	04/30/2026	WELLS FARGO		32,000,000	32,000,000	0	1.A FE
48194B--AG-2	JW Commercial Mo2026MRCOrust 2026-MRCO D 6.075% 06/15/39	04/30/2026	WELLS FARGO		20,000,000	20,000,000	0	2.C FE
48194B--AJ-6	JW Commercial Mo2026MRCOrust 2026-MRCO E 7.125% 06/15/39	04/30/2026	Various		26,860,000	26,860,000	0	3.B FE
48269A--AA-0	KSL Resorts 2026HT3 2026-HT3 A 5.125% 06/15/43	05/21/2026	WELLS FARGO		27,000,000	27,000,000	0	1.A FE
48269A--AG-7	KSL Resorts 2026HT3 2026-HT3 D 6.375% 06/15/43	05/21/2026	WELLS FARGO		21,000,000	21,000,000	0	2.C FE
48269A--AJ-1	KSL Resorts 2026HT3 2026-HT3 E 7.375% 06/15/43	06/26/2026	Various		19,183,500	19,175,000	4,859	3.C FE
61690Y--BX-9	MSC 2016-BNK2 AS 3.282% 11/15/49	06/01/2026	ROBERT W. BAIRD		388,800	405,000	37	1.A
61691U--BK-4	Morgan Stanley C2019L3 Trust 3.767% 11/15/52	05/22/2026	BNP SECURITIES		865,000	1,000,000	2,532	1.E
811304--AE-4	SDR Commercial M2024DSNYTrust 2024-DSNY B 5.367% 05/15/39	04/01/2026	Cantor Fitzgerald Fixed		1,538,000	1,538,000	3,932	1.A
94990L--AG-3	Wells Fargo Comm20265C9 ortgag 2026-5C9 B 6.100% 05/15/59	06/16/2026	Various		16,468,849	16,000,000	62,017	1.D FE
95005B--AG-5	Wells Fargo Comm20265C8 ortgag 2026-5C8 B 5.552% 03/15/59	04/30/2026	WELLS FARGO		931,915	928,000	0	1.D FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					240,062,664	236,261,840	267,089	XXX
85573W--AA-5	Starwood Commc9SIF5A gage T 2025-SIF5A A 5.223% 04/15/37	05/05/2026	SMBC NIKKO		874,388	875,000	2,666	1.A FE
05072M--AI-3	Audax Senior Deb2020A4 LC 5.175% 04/20/35	05/28/2026	BANK of AMERICA SEC		18,981,000	19,000,000	0	1.A FE
067935--AA-4	Barings Infrastr20261A LO 2026-1A X 4.665% 07/20/39	06/05/2026	MORGAN STANLEY FIXED INC		5,500,000	5,500,000	0	1.A FE
34918Q--BA-9	Fort Washington 20191A -1 2019-1A BR2 5.575% 10/20/37	06/15/2026	WELLS FARGO		5,314,310	5,300,000	45,965	1.C FE
48936U--AA-9	Kennedy Lewis CL 7AR 7AR A1RR 4.864% 04/22/37	06/09/2026	BARCLAYS		25,000,000	25,000,000	0	1.A FE
55281G--BA-5	MCF CLO LLC 20181A 2018-1AR A1RR 5.195% 07/18/38	06/25/2026	SCOTIA		20,000,000	20,000,000	0	1.A Z
62390B--AL-4	MOUNTAIN VIEW CL20241A 2024-1A D1 7.330% 10/16/37	04/13/2026	NOMURA SECURITIES INTERNATIONAL		1,835,038	1,825,000	32,660	2.B FE
73743E--AL-2	Post CLO LTD 20241A 2024-1A X 4.644% 03/30/39	05/06/2026	WELLS FARGO		5,640,000	5,640,000	0	1.A FE
77342B--AN-0	Rockford Tower C20241AR 2024-1AR XR 4.675% 07/20/39	06/29/2026	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0	1.A Z
834926--AE-7	20261A 2026-1A B 5.417% 04/25/39	04/02/2026	J P MORGAN SEC		20,000,000	20,000,000	0	1.C FE
897921--AA-0	TruPS Financials20263A curt1i 2026-3A A1 5.472% 04/21/39	06/25/2026	BANK of AMERICA SEC		28,000,000	28,000,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					135,144,736	135,140,000	81,291	XXX
50246*-AL-3	LINVV Funding LLC Class A TL 06/30/31	06/30/2026	PRIVATE PLACEMENT		24,000,000	24,000,000	0	1.F Z
72304B--AA-8	PINEBRIDGE 8.417% 09/21/32	06/26/2026	PRIVATE PLACEMENT		701,133	701,133	0	2.C FE
72304B--AB-6	PINEBRIDGE 10.417% 09/21/32	06/26/2026	PRIVATE PLACEMENT		318,697	318,697	0	4.A FE
66847B--AA-3	SoFi Class A 05/21/33	05/22/2026	PRIVATE PLACEMENT		12,126,567	12,126,567	0	1.A PL
66847B--AB-1	SoFi Class B 05/21/33	05/22/2026	PRIVATE PLACEMENT		1,949,757	1,949,757	0	1.E FE
66847B--AC-9	SoFi Class C 05/21/33	05/22/2026	PRIVATE PLACEMENT		1,137,295	1,137,295	0	2.C PL
66847B--AD-7	SoFi Class D 05/21/33	05/22/2026	PRIVATE PLACEMENT		426,060	426,060	0	3.B PL
66847B--AE-5	SoFi Class E 05/21/33	05/22/2026	PRIVATE PLACEMENT		263,921	263,921	0	4.B PL

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
66847@-AA-3	SoFi Class A	05/21/33	PRIVATE PLACEMENT		25,768,125	25,768,125	0	1.A PL
66847@-AB-1	SoFi Class B	05/21/33	PRIVATE PLACEMENT		4,453,750	4,453,750	0	1.E FE
66847@-AC-9	SoFi Class C	05/21/33	PRIVATE PLACEMENT		2,981,719	2,981,719	0	2.C PL
66847@-AD-7	SoFi Class D	05/21/33	PRIVATE PLACEMENT		1,072,969	1,072,969	0	3.B PL
66847@-AE-5	SoFi Class E	05/21/33	PRIVATE PLACEMENT		973,906	973,906	0	4.B PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33	05/08/2026	PRIVATE PLACEMENT		3,184,316	3,184,316	0	2.B PL
LENDMA-21-C	Lendmark Funding Trust 2021-A Class C	05/15/34	PRIVATE PLACEMENT		97,965	98,358	0	1.F Z
LENDMA-21-D	Lendmark Funding Trust 2021-A Class D	05/15/34	PRIVATE PLACEMENT		76,742	77,050	0	2.B Z
02528F-AE-5	American Credit 20262 ce Rec 2026-2 C	4.850% 05/10/32	CITIGROUP GLOBAL MKTS		6,999,006	7,000,000	0	1.F FE
03770#-AA-6	APOGEM 5.130% 06/18/37	06/18/2026	PRIVATE PLACEMENT		8,230,615	8,230,615	0	1.G FE
03770#-AB-4	APOGEM 5.130% 06/18/37	06/18/2026	PRIVATE PLACEMENT		2,251,288	2,251,288	0	3.C FE
107927-AG-0	Bridgecrest Lend20261 Secur 2026-1 E	6.630% 02/15/33	WELLS FARGO		1,990,156	2,000,000	5,157	3.B FE
108056-AG-7	Bridgecrest Lend20231 Secur 2023-1 E	10.370% 07/15/30	Various		1,747,666	1,630,000	2,348	3.B FE
10807V-AG-0	Bridgecrest Lend20262 Secur 2026-2 E	7.170% 05/16/33	Various		4,469,463	4,450,000	5,577	3.B FE
124290-AD-9	Bayview Opportun2026CRD1er Fun 2026-CRD1 B	5.528% 09/25/34	SMBC NIKKO		15,000,000	15,000,000	0	1.E FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund	7.234% 07/31/31	PRIVATE PLACEMENT		275,911	275,911	0	2.C PL
46664M-AA-9	JP Morgan MortgarACES1 4.894% 04/25/66	06/01/2026	J P MORGAN SEC		17,588,001	17,779,689	2,417	1.A FE
67080@-AA-8	NUVEEN CPACE LENDING RM FEEDER Class A Note	5.850% 12/20/65	PRIVATE PLACEMENT		19,400,000	19,400,000	0	1.C PL
74940C-AA-9	Woodward Capital2026CES4ent 2026-CES4 A1A	5.124% 04/25/56	WELLS FARGO		14,999,664	15,000,000	46,970	1.A FE
87301A-AA-8	TCW Steel City Secured A Note	6.234% 10/31/35	PRIVATE PLACEMENT		1,721,044	1,721,044	0	1.G PL
87301A-AB-6	TCW Steel City Secured B Note	6.234% 10/31/35	PRIVATE PLACEMENT		782,293	782,293	0	2.C PL
87303*-AA-9	THL Credit 5.000% 12/31/27	04/30/2026	PRIVATE PLACEMENT		36,390	36,390	0	1.F PL
891962-AA-0	Towd Point Mortg2026CES31 2026-CES3 A1	5.302% 06/20/66	BANK of AMERICA SEC		18,999,915	19,000,000	69,957	1.A FE
ALDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V	8.000% 04/30/30	PRIVATE PLACEMENT		3,038,194	3,038,194	0	2.A PL
0BENFI-TV-A	Benefit Street Partners	3.764% 04/11/30	PRIVATE PLACEMENT		1,892,929	1,892,929	0	2.B PL
0BENFI-TV-B	Benefit Street Partners	3.764% 04/11/30	PRIVATE PLACEMENT		946,465	946,465	0	3.B PL
89821T-AA-4	TruPS Financials20262A curiti	5.523% 04/15/39	PRIVATE PLACEMENT		40,000,000	40,000,000	0	1.A FE
89821T-AB-2	TruPS Financials20262A curiti	5.923% 04/15/39	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.C FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					249,901,922	249,968,441	132,426	XXX
36279#-AA-2	GC Customer Value RNF Issuer Class A	06/18/41	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.F Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					10,000,000	10,000,000	0	XXX
246921-AJ-9	Dell Equipment F20261A rust 2026-1A C	4.800% 12/22/31	BARCLAYS		4,749,914	4,750,000	0	1.F FE
246921-AL-4	Dell Equipment F20261A rust 2026-1A D	5.190% 11/22/32	BARCLAYS		4,499,720	4,500,000	0	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					9,249,634	9,250,000	0	XXX
25402J-AC-3	Digital Brige Is20261A 2026-1A A2	6.326% 06/25/56	Various		2,400,000	2,400,000	0	2.B FE
690922-AA-7	Oxford Finance F20261A rust 2026-1A A	6.423% 09/15/35	BARCLAYS		20,489,738	20,489,738	0	1.G Z
690922-AE-9	Oxford Finance F20261A rust 2026-1A C	9.807% 09/15/35	BARCLAYS		3,252,251	3,252,251	0	3.C Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					26,141,989	26,141,989	0	XXX
14985#-AA-4	Concora Concora Class A 2025	12/28/32	PRIVATE PLACEMENT		15,247,488	15,247,488	0	1.G Z
14985#-AB-2	Concora Concora Class B 2025	12/22/32	PRIVATE PLACEMENT		3,307,348	3,307,348	0	2.B Z
26209X-AH-4	HONK 2024-1A A2	6.372% 10/20/54	BARCLAYS		1,482,731	1,473,750	18,521	2.C FE
38348U-AB-0	Focus Brands Fun20261A 2026-1A A2	6.854% 04/30/56	BARCLAYS		75,505,000	75,505,000	0	2.B FE
81761T-AC-9	SERV 2020-1 A21I	3.337% 01/30/51	PIPER JAFFRAY		2,219,423	2,485,443	13,583	2.C FE
898912-AD-2	TSC SPV FUNDING 20241A 2026-1A M	8.905% 05/20/56	Various		2,805,000	2,805,000	0	3.C FE
92861W-AA-2	Vital Care Issue20251A 2025-1A A2	6.737% 01/30/56	BARCLAYS		19,336,228	19,237,785	198,008	2.C FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					119,903,218	120,061,814	230,122	XXX
1889999999. Total - asset-backed securities (unaffiliated)					890,134,729	889,413,854	883,399	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					890,134,729	889,413,854	883,399	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					890,134,729	889,413,854	883,399	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,392,478,490	2,402,688,315	5,513,228	XXX
19075Q-AH-5	COBANK ACB AGENCY DEBENTURES	6.750% 01/01/99	SMBC NIKKO	5,000,000.000	5,031,250	0	0	2.B FE
29273V-AM-2	ENERGY TRANSFER EQUITY LP	7.125% 05/15/30	SUNTRUST	3,596,000.000	3,730,850	0	12,811	3.A A

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
726503-AE-5	PLAINS ALL AMER PIPELINE LP 8.023% Perpet.	...06/26/2026	MORGAN STANLEY FIXED INC	468,000.000	469,161	0	4,693	3.A FE
86765K-AE-9	SUNOCO LP 7.875% 01/01/99	...06/25/2026	RBC/DAI N	494,000.000	514,896	0	10,590	3.C FE
92332Y-AF-8	VENTURE GLOBAL LNG INC 9.000% 03/30/99	...06/25/2026	J P MORGAN SEC	420,000.000	410,138	0	9,030	4.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					10,156,295	XXX	37,124	XXX
4509999997. Total - preferred stocks - Part 3					10,156,295	XXX	37,124	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					10,156,295	XXX	37,124	XXX
00206R-10-2	AT&T INC	...06/11/2026	Evercore Group, L.L.C.	1,718.000	39,815	0	0 .....	.....
02079K-10-7	ALPHABET CLASS C	...06/25/2026	Various	4,327.000	1,533,144	0	0 .....	.....
023135-10-6	AMAZON.COM INC	...05/22/2026	Various	30,630.000	6,703,328	0	0 .....	.....
03027X-10-0	AMERICAN TOWER CORP REIT	...04/09/2026	J.P. Morgan CSA	350.000	63,126	0	0 .....	.....
03073E-10-5	CENCORA, INC.	...06/29/2026	Various	5,285.000	1,492,062	0	0 .....	.....
037833-10-0	APPLE INC	...05/12/2026	J.P. Morgan CSA	328.000	89,266	0	0 .....	.....
053015-10-3	AUTOMATIC DATA PROCESSING INC	...06/25/2026	UBS WARBURG	6,969.000	1,549,279	0	0 .....	.....
053484-10-1	AVALON BAY COMMUNITIES REIT	...06/25/2026	UBS WARBURG	7,884.000	1,466,464	0	0 .....	.....
060505-10-4	BANK OF AMERICA CORP	...06/25/2026	Various	6,257.000	363,486	0	0 .....	.....
075887-10-9	BECTON DICKINSON	...04/10/2026	J.P. Morgan CSA	568.000	88,437	0	0 .....	.....
09260D-10-7	BLACKSTONE INC COMMON	...04/24/2026	J.P. Morgan CSA	5,810.000	747,960	0	0 .....	.....
09290D-10-1	BLACKROCK FUNDING INC COMMON	...05/11/2026	J.P. Morgan CSA	155.000	167,938	0	0 .....	.....
09857L-10-8	BOOKING HOLDING	...04/06/2026	Stock Split	20,664.000	0	0	0 .....	.....
11135F-10-1	BROADCOM INC	...06/11/2026	Various	3,585.000	1,149,192	0	0 .....	.....
126650-10-0	CVS CORP	...05/11/2026	J.P. Morgan CSA	2,232.000	199,356	0	0 .....	.....
20030N-10-1	COMCAST CORP CL A	...06/11/2026	Various	44,582.000	1,148,321	0	0 .....	.....
21036P-10-8	CONSTELLATION BRANDS COMMON	...05/12/2026	J.P. Morgan CSA	255.000	36,631	0	0 .....	.....
26441C-20-4	DUKE ENERGY	...06/11/2026	Various	10,423.000	1,307,320	0	0 .....	.....
29364G-10-3	Entergy Corp	...05/11/2026	J.P. Morgan CSA	1,359.000	152,962	0	0 .....	.....
30231G-10-2	EXXON MOBIL CORP	...06/25/2026	Morgan Stanley	2,995.000	410,553	0	0 .....	.....
30303M-10-2	Meta Platforms, Inc	...04/10/2026	Various	2,225.000	1,294,520	0	0 .....	.....
320209-10-9	FIRST FINANCIAL BANCORP	...05/15/2026	Various	337,837.000	10,100,134	0	0 .....	.....
363576-10-9	ARTHUR J GALLAGHER & CO	...06/25/2026	UBS WARBURG	11,669.000	2,570,205	0	0 .....	.....
38141G-10-4	GOLDMAN SACHS GROUP INC	...06/25/2026	Morgan Stanley	323.000	350,937	0	0 .....	.....
437076-10-2	HOME DEPOT	...05/12/2026	J.P. Morgan CSA	1,534.000	490,872	0	0 .....	.....
459200-10-1	IBM	...06/25/2026	Various	1,828.000	461,082	0	0 .....	.....
459506-10-1	Fragrances Inc COMMON	...05/11/2026	J.P. Morgan CSA	2,732.000	213,334	0	0 .....	.....
46625H-10-0	JP MORGAN CHASE & CO	...05/12/2026	J.P. Morgan CSA	257.000	79,467	0	0 .....	.....
478160-10-4	JOHNSON & JOHNSON	...06/25/2026	Various	1,789.000	435,886	0	0 .....	.....
482480-10-0	KLA CORPORATION	...06/12/2026	Stock Split	65,691.000	0	0	0 .....	.....
517834-10-7	LAS VEGAS SANDS CORP COMMON	...06/25/2026	Various	39,983.000	1,876,615	0	0 .....	.....
570535-10-4	MARKEL CORP COMMON	...05/06/2026	S. G. COWEN SECURITIES CORP.	2,791.000	5,011,053	0	0 .....	.....
580135-10-1	McDONALDS	...06/26/2026	Various	8,354.000	2,259,818	0	0 .....	.....
58933Y-10-5	MERCK & CO INC	...05/12/2026	J.P. Morgan CSA	3,208.000	363,586	0	0 .....	.....
584918-10-4	MICROSOFT CORP	...06/26/2026	Various	12,282.000	4,886,725	0	0 .....	.....
654106-10-3	NIKE INC	...06/26/2026	Various	51,797.000	2,237,685	0	0 .....	.....
67066G-10-4	NVIDIA CORP	...06/08/2026	Various	2,560.000	554,674	0	0 .....	.....
68389X-10-5	ORACLE CORP	...05/11/2026	J.P. Morgan CSA	2,015.000	326,675	0	0 .....	.....
713448-10-8	PEPSICO INC	...06/26/2026	Various	16,069.000	2,312,354	0	0 .....	.....
718172-10-9	PHILIP MORRIS INTERNAT-III I	...05/11/2026	J.P. Morgan CSA	2,563.000	451,200	0	0	
742718-10-9	PROCTER & GAMBLE CO	...06/11/2026	Various	7,874.000	1,166,167	0	0	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
747525-10-3	QUALCOMM	...04/10/2026	J.P. Morgan CSA	478.000	62,099	0	0 .....	.....
75513E-10-1	RAYTHEON TECH CORP	...06/25/2026	Morgan Stanley	2,033.000	378,867	0	0 .....	.....
79466L-30-2	SALESFORCE.COM INC	...06/26/2026	BERENBERG CAPITAL MARKETS	7,880.000	1,227,896	0	0 .....	.....
808513-10-5	SCHWAB CORP	...05/12/2026	J.P. Morgan CSA	259.000	23,298	0	0 .....	.....
824348-10-6	SHERWIN-WILLIAMS CO/THE COMMON	...05/12/2026	J.P. Morgan CSA	98.000	30,693	0	0 .....	.....
82846H-40-5	QXO INC COMMON	...06/10/2026	Various	23,001.000	353,132	0	0 .....	.....
854502-10-1	STANLEY BLACK & DECKER INC	...06/25/2026	Morgan Stanley	3,847.000	351,825	0	0 .....	.....
863667-10-1	STRYKER CORP	...06/26/2026	Various	23,361.000	7,352,620	0	0 .....	.....
882508-10-4	TEXAS INSTRUMENTS	...06/25/2026	Morgan Stanley	1,197.000	373,608	0	0 .....	.....
88579Y-10-1	3M CO.	...05/12/2026	J.P. Morgan CSA	594.000	88,910	0	0 .....	.....
91324P-10-2	UNITEDHEALTH GROUP INC	...05/11/2026	J.P. Morgan CSA	444.000	168,071	0	0 .....	.....
91913Y-10-0	VALERO ENERGY CORP	...05/11/2026	J.P. Morgan CSA	1,403.000	345,390	0	0 .....	.....
92343V-10-4	VERIZON COMMUNICATIONS	...05/12/2026	J.P. Morgan CSA	622.000	29,899	0	0 .....	.....
92826C-83-9	VISA INC	...04/09/2026	Various	7,428.000	2,238,672	0	0 .....	.....
949746-10-1	WELLS FARGO & CO	...05/12/2026	J.P. Morgan CSA	1,218.000	102,170	0	0 .....	.....
988498-10-1	YUM! BRANDS INC	...05/12/2026	J.P. Morgan CSA	107.000	16,494	0	0 .....	.....
054950-10-3	LINDE PLC COMMON	...05/11/2026	J.P. Morgan CSA	306.000	153,177	0	0 .....	.....
05960L-10-3	MDT	...06/25/2026	Various	5,720.000	458,103	0	0 .....	.....
803054-20-4	SAP AG-SPONSORED ADR	...06/29/2026	Various	13,129.000	2,185,430	0	0 .....	.....
G1151C-10-1	ACCENTURE PLC-CL A	...06/26/2026	Morgan Stanley	10,654.000	1,356,624	0	0 .....	.....
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					73,448,607	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI	...06/16/2026	PRIVATE PLACEMENT	164,273.000	16,427,300	0	0 .....	.....
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					16,427,300	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.	...06/30/2026	Capital Contribution	0.000	1,200,000	0	0 .....	.....
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					1,200,000	XXX	0	XXX
5989999997. Total - common stocks - Part 3					91,075,907	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					91,075,907	XXX	0	XXX
5999999999. Total - preferred and common stocks					101,232,202	XXX	37,124	XXX
6009999999 - Totals					2,493,710,692	XXX	5,550,352	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
.009090-AA-1	AIR CANADA 2020-2A PTT 5.250% 04/01/29	04/01/2026	Redemption	100.0000	322,457	322,457	323,264	323,207	0	(750)	0	(750)	0	322,457	0	0	0	8,465	04/01/2029	1.F FE
0129999999	Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				3,018,642	3,018,642	2,898,822	2,570,671	0	73,275	0	73,275	0	3,018,642	0	0	0	57,147	XXX	XXX
.023006-PC-R	Case Snow Management LLC Revolver 12/15/27	06/22/2026	Redemption	100.0000	4,190,012	4,190,012	4,190,012	0	0	0	0	0	0	4,190,012	0	0	0	106,313	12/15/2027	4.C Z
.024005-PC-T	Universal Plant Services Term Loan 07/29/29	04/01/2026	Various		37,500	37,500	36,880	34,993	0	515	0	515	0	37,500	0	0	0	903	07/29/2029	5.B GI
.024006-PC-T	Best Choice Roofing Term Loan 08/07/29	04/10/2026	Various		275,581	275,581	272,838	272,190	0	2,178	0	2,178	0	275,581	0	0	0	10,369	08/07/2029	5.B GI
.024010-PC-T	Wisconsin Automation Term Loan 12/11/29	04/01/2026	Redemption	100.0000	26,500	26,500	26,103	26,167	0	333	0	333	0	26,500	0	0	0	825	12/11/2029	5.B GI
.025003-PC-T	CBCC Term Loan 05/14/30	04/01/2026	Redemption	100.0000	51,875	51,875	50,967	51,036	0	839	0	839	0	51,875	0	0	0	1,566	05/14/2030	5.B GI
.024007-PC-R	Legacy Food Deferred Draw Term Loan 08/01/30	04/01/2026	Redemption	100.0000	1,964	1,964	1,946	1,940	0	25	0	25	0	1,964	0	0	0	61	08/01/2030	5.B GI
.024007-PC-R	Legacy Food Revolver 08/01/30	04/01/2026	Redemption	100.0000	23,214	23,214	22,866	22,923	0	291	0	291	0	23,214	0	0	0	936	08/01/2030	5.B GI
.025006-PC-R	Aeromax Revolver 08/08/30	04/08/2026	Redemption	100.0000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	0	2,800,000	0	0	0	12,821	08/08/2030	5.B GI
.025006-PC-D	Aeromax Deferred Draw Term Loan 08/08/30	04/01/2026	Redemption	100.0000	3,750	3,750	3,684	3,685	0	65	0	65	0	3,750	0	0	0	110	08/08/2030	5.B GI
.025006-PC-T	Aeromax Term Loan 08/08/30	04/01/2026	Redemption	100.0000	20,000	20,000	19,650	19,667	0	333	0	333	0	20,000	0	0	0	587	08/08/2030	5.B GI
.025007-PC-R	Stone Enterprises Term Loan 08/27/30	04/01/2026	Redemption	100.0000	47,500	47,500	46,788	46,811	0	689	0	689	0	47,500	0	0	0	1,394	08/27/2030	5.B GI
.024008-PC-D	3G Productions Deferred Draw Term Loan 09/30/30	04/01/2026	Redemption	100.0000	10,000	10,000	9,800	9,815	0	185	0	185	0	10,000	0	0	0	229	09/30/2030	5.B GI
.024008-PC-T	3G Productions Term Loan 09/30/30	04/01/2026	Redemption	100.0000	25,000	25,000	24,500	24,578	0	422	0	422	0	25,000	0	0	0	573	09/30/2030	5.B GI
.024008-PC-R	3G Productions Revolver Loan 09/30/30	04/23/2026	Redemption	100.0000	100,000	100,000	100,000	0	0	0	0	0	0	100,000	0	0	0	951	09/30/2030	5.B GI
.025010-PC-T	Steel Building Systems Term Loan 10/31/30	04/01/2026	Redemption	100.0000	62,500	62,500	61,563	61,575	0	925	0	925	0	62,500	0	0	0	1,887	10/31/2030	5.B GI
.025012-PC-T	Phoenix Fabricators Term Loan 12/03/30	06/01/2026	Redemption	100.0000	102,951	102,951	101,407	101,281	0	1,670	0	1,670	0	102,951	0	0	0	3,441	12/03/2030	5.B GI
.026002-PC-R	Astro Pak Revolver 01/31/31	04/02/2026	Redemption	100.0000	145,706	145,706	145,706	0	0	0	0	0	0	145,706	0	0	0	682	01/31/2031	5.B GI
.026002-PC-T	Astro Pak Term Loan 01/31/31	04/01/2026	Redemption	100.0000	11,325	11,325	11,211	0	0	113	0	113	0	11,325	0	0	0	127	01/31/2031	5.B GI
.002810-AA-6	A. Stucki Term Loan 03/27/30	04/01/2026	Redemption	100.0000	45,833	45,833	45,490	45,510	0	324	0	324	0	45,833	0	0	0	995	03/27/2030	4.C
.002810-AB-4	A. Stucki Deferred Draw Term Loan 03/27/30	04/01/2026	Redemption	100.0000	16,667	16,667	16,542	16,544	0	122	0	122	0	16,667	0	0	0	362	03/27/2030	4.C
.00948-AA-3	Airo Mechanical Term Loan 08/01/30	04/01/2026	Redemption	100.0000	38,889	38,889	38,397	38,418	0	471	0	471	0	38,889	0	0	0	1,454	08/01/2030	5.B IF
.02526-AA-9	American Combustion Industries Term Loan 08/31/27	04/01/2026	Redemption	100.0000	71,607	71,607	70,418	70,833	0	774	0	774	0	71,607	0	0	0	1,347	08/31/2027	4.C
.02526-AC-5	American Combustion Industries Deferred Draw Short Term (A) 08/31/28	04/01/2026	Redemption	100.0000	24,423	24,423	24,191	24,247	0	177	0	177	0	24,423	0	0	0	459	08/31/2028	4.C
.02526-AD-3	American Combustion Industries Deferred Draw Long Term (B) 08/31/28	04/01/2026	Redemption	100.0000	3,017	3,017	2,957	2,971	0	46	0	46	0	3,017	0	0	0	57	08/31/2028	4.C
.14744-AA-0	Case Snow Management LLC Term Loan 12/15/27	06/30/2026	Various		105,140	105,140	103,261	103,692	0	1,448	0	1,448	0	105,140	0	0	0	3,633	12/15/2027	4.C
.22535-AA-2	Creative Outdoor Term Loan 06/26/30	04/01/2026	Redemption	100.0000	33,871	33,871	33,448	33,472	0	399	0	399	0	33,871	0	0	0	734	06/26/2030	5.B IF
.23285-AA-6	Decks & Docks Lumber Co Inc Term Loan 10/04/28	04/01/2026	Various		127,654	127,654	124,690	70,064	0	2,649	0	2,649	0	127,654	0	0	0	2,377	10/04/2028	4.B PL
.294520-AA-8	Equine Network Term Loan 05/22/28	04/24/2026	Redemption	100.0000	16,922,435	16,922,435	16,611,856	16,679,466	0	242,969	0	242,969	0	16,922,435	0	0	0	551,521	05/22/2028	5.A
.294520-AB-6	Equine Network Revolver Loan 05/22/28	04/24/2026	Redemption	100.0000	1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	33,424	05/22/2028	5.A
.294520-AC-4	Equine Network Deferred Draw Term Loan 05/22/28	04/24/2026	Redemption	100.0000	1,006,038	1,006,038	990,218	994,330	0	11,707	0	11,707	0	1,006,038	0	0	0	32,788	05/22/2028	5.A

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..35927@-AA-2	CraftMark Term Loan 05/06/31	04/01/2026 .	Redemption 100.0000 .....	.....	44,872	44,872	44,087	44,131	0	741	0	741	0	44,872	0	0	0	1,680	05/06/2031	4.C
..35927@-AB-0	CraftMark Deferred Draw Term Loan 05/06/31	04/01/2026 .	Redemption 100.0000 .....	.....	1,314	1,314	1,301	1,301	0	12	0	12	0	1,314	0	0	0	49	05/06/2031	4.C
..36714@-AA-7	Gas Clip Term Loan 10/28/30	04/01/2026 .	Redemption 100.0000 .....	.....	87,500	87,500	85,969	86,010	0	1,490	0	1,490	0	87,500	0	0	0	2,738	10/28/2030	5.B GI
..38416*-AA-6	Winzer Term Loan 10/04/29	04/30/2026 .	Redemption 100.0000 .....	.....	71,160	71,160	70,448	70,122	0	1,038	0	1,038	0	71,160	0	0	0	3,885	10/04/2029	5.B
..38416*-AB-4	Winzer Deferred Draw Term Loan 10/04/29	04/30/2026 .	Redemption 100.0000 .....	.....	9,403	9,403	9,309	9,307	0	96	0	96	0	9,403	0	0	0	374	10/04/2029	5.B
..38416*-AC-2	Winzer Revolver Loan 10/04/29	05/29/2026 .	Redemption 100.0000 .....	.....	271,084	271,084	271,084	162,651	0	0	0	0	0	271,084	0	0	0	8,400	10/04/2029	5.B
..53987#-AA-0	LockMasters Security Term Loan 09/01/27	04/01/2026 .	Redemption 100.0000 .....	.....	54,852	54,852	53,995	54,306	0	546	0	546	0	54,852	0	0	0	1,189	09/01/2027	4.C
..85172*-AA-1	Springline Advisory Deferred Draw Term Loan 01/12/30	06/01/2026 .	Redemption 100.0000 .....	.....	10,269,926	10,322,000	10,269,926	0	0	0	0	0	0	10,269,926	0	0	0	0	01/12/2030	4.B
..86739#-AE-3	Sunland Asphalt & Construction Deferred Draw Term Loan 06/16/28	06/30/2026 .	Redemption 100.0000 .....	.....	25,977	25,977	25,546	25,657	0	319	0	319	0	25,977	0	0	0	1,036	06/16/2028	4.A PL
..89486*-AA-4	Shift Paradigm Term Loan 09/08/28	06/01/2026 .	Redemption 100.0000 .....	.....	80,000	80,000	78,400	78,924	0	1,076	0	1,076	0	80,000	0	0	0	3,520	09/08/2028	5.A
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					38,351,405	38,403,479	38,001,819	20,313,617	0	274,987	0	274,987	0	38,351,405	0	0	0	795,958	XXX	XXX
..0LX248-13-4	JEFFERIES FINANCE LLC TL 1L 10/21/31	05/29/2026 .	Redemption 100.0000 .....	.....	2,232	2,232	2,209	2,212	0	19	0	19	0	2,232	0	0	0	72	10/21/2031	3.B FE
..00132U-AQ-7	CROWN SUBSEA COMMUNICATI TL B 1L 07/31/28	06/30/2026 .	Redemption 100.0000 .....	.....	1,281	1,281	1,260	0	0	21	0	21	0	1,281	0	0	0	32	07/31/2028	4.B FE
..00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L 07/21/27	05/12/2026 .	Redemption 100.0000 .....	.....	7,100,000	7,100,000	6,828,021	6,989,232	0	110,768	0	110,768	0	7,100,000	0	0	0	244,492	07/21/2027	4.C FE
..00507J-AF-3	ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30	04/01/2026 .	Redemption 100.0000 .....	.....	1,421	1,421	1,405	1,407	0	14	0	14	0	1,421	0	0	0	47	10/24/2030	4.B FE
..00507J-AF-3	ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30	06/30/2026 .	Redemption 100.0000 .....	.....	1,333	1,333	1,318	1,320	0	13	0	13	0	1,333	0	0	0	45	10/24/2030	4.C FE
..00687M-AH-4	ADIENT US LLC TL B 1L 01/31/31	06/30/2026 .	Redemption 100.0000 .....	.....	2,182	2,182	2,175	2,177	0	6	0	6	0	2,182	0	0	0	62	01/31/2031	3.A FE
..01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28	05/07/2026 .	Redemption 100.0000 .....	.....	11,589	11,589	11,385	11,457	0	132	0	132	0	11,589	0	0	0	404	04/17/2028	4.A FE
..01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28	06/30/2026 .	Redemption 100.0000 .....	.....	6,322	6,322	6,095	6,248	0	74	0	74	0	6,322	0	0	0	297	08/23/2028	5.B FE
..01862L-BA-5	ALLIANCE LAUNDRY SYSTEMS TL B 1L 08/20/31	05/29/2026 .	Redemption 100.0000 .....	.....	19,277	19,277	19,181	19,064	0	213	0	213	0	19,277	0	0	0	570	08/20/2031	4.B FE
..01973K-AJ-5	ALLISON TRANSMISSION INC TL B 1L 01/02/33	06/30/2026 .	Redemption 100.0000 .....	.....	54,091	54,091	54,078	0	0	13	0	13	0	54,091	0	0	0	1,351	01/02/2033	2.C FE
..02072U-AC-6	ALPHA GENERATION LLC TL B 1L 09/30/31	06/30/2026 .	Redemption 100.0000 .....	.....	1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	27	09/30/2031	3.B FE
..02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29	06/30/2026 .	Redemption 100.0000 .....	.....	3,007	3,007	2,988	2,988	0	19	0	19	0	3,007	0	0	0	100	02/01/2029	4.B FE
..02351X-AB-4	AMAZON HOLDCO INC TL 1L 09/30/31	04/24/2026 .	Redemption 100.0000 .....	.....	561,350	561,350	559,947	559,791	0	1,559	0	1,559	0	561,350	0	0	0	10,024	09/30/2031	3.B FE
..02639D-AN-6	AMERICAN GREETINGS CORP TL B 1L 10/30/29	05/29/2026 .	Redemption 100.0000 .....	.....	6,250	6,250	6,182	6,197	0	53	0	53	0	6,250	0	0	0	244	10/30/2029	4.B FE
..03167D-AS-3	AMNEAL PHARMACEUTICALS LLC TL B 1L 08/02/32	06/30/2026 .	Redemption 100.0000 .....	.....	1,998	1,998	1,993	0	0	5	0	5	0	1,998	0	0	0	38	08/02/2032	4.A FE
..03218A-AE-9	AMSPEC PARENT LLC TL B 1L 12/22/31	04/30/2026 .	BMO CAPITAL MARKETS CORP 100.0000 .....	.....	992,700	992,700	992,714	990,577	0	938	0	938	0	991,514	0	1,186	1,186	24,741	12/22/2031	4.B FE
..03218A-AE-9	AMSPEC PARENT LLC TL B 1L 12/22/31	04/01/2026 .	Redemption 100.0000 .....	.....	334	334	334	333	0	1	0	1	0	334	0	0	0	45	12/22/2031	4.B FE
..03765V-AP-5	PRIME SECURITY SERVICES BOR TL B 1L 10/15/30	06/30/2026 .	Redemption 100.0000 .....	.....	4,975	4,975	4,973	4,960	0	15	0	15	0	4,975	0	0	0	165	10/15/2030	3.C FE
..03834X-AP-8	APRO LLC TL B 1L 07/09/31	06/30/2026 .	Redemption 100.0000 .....	.....	6,667	6,667	6,663	6,645	0	22	0	22	0	6,667	0	0	0	598	07/09/2031	4.B FE
..03852J-BC-4	ARAMARK SERVICES INC TL B10 1L 06/21/30	04/02/2026 .	Redemption 100.0000 .....	.....	20,889	20,889	20,885	20,885	0	5	0	5	0	20,889	0	0	0	291	06/21/2030	3.A FE
..04649V-BE-9	ASURION LLC TL B13 1L 09/19/30	04/01/2026 .	BANK of AMERICA SEC 100.0000 .....	.....	1,995,651	2,000,000	1,995,651	0	0	0	0	0	0	1,995,651	0	0	0	0	09/19/2030	3.C FE
..04649V-BE-9	ASURION LLC TL B13 1L 09/19/30	06/30/2026 .	Redemption 100.0000 .....	.....	17,588	17,588	17,558	0	0	30	0	30	0	17,588	0	0	0	296	09/19/2030	3.C FE
..05377J-AU-6	AVIS BUDGET CAR RENTAL TL B 1L 07/17/32	06/30/2026 .	Redemption 100.0000 .....	.....	3,625	3,625	3,597	3,599	0	27	0	27	0	3,625	0	0	0	112	07/17/2032	3.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
..05477J-AE-1	AZALEA TOPCO INC TL B 1L 04/30/31	05/18/2026	Redemption	100.0000	985,056	985,056	976,250	976,786	0	8,271	0	8,271	0	985,056	0	0	0	25,218	04/30/2031	4.C FE
..05549P-AG-6	BOP RENAISSANCE PARENT TL B 1L 10/31/31	06/09/2026	Redemption	100.0000	1,424,128	1,424,128	1,418,149	1,415,833	0	8,295	0	8,295	0	1,424,128	0	0	0	38,054	10/31/2031	4.A FE
..05554D-AB-6	BIP PIPECO HOLDINGS LLC TL B 1L 12/08/30	05/07/2026	Redemption	100.0000	3,037	3,037	3,022	3,001	0	36	0	36	0	3,037	0	0	0	106	12/08/2030	4.A FE
..05614G-AC-5	NVENT THERMAL LLC TL B 1L 01/30/32	04/01/2026	Redemption	100.0000	1,500	1,500	1,484	1,474	0	26	0	26	0	1,500	0	0	0	33	01/30/2032	4.B FE
..05710L-AD-5	BAKELITE US HOLDCO INC TL B 1L 12/23/31	06/30/2026	Redemption	100.0000	3,750	3,750	3,713	3,716	0	34	0	34	0	3,750	0	0	0	140	12/23/2031	4.B FE
..07014Q-AP-6	GREAT OUTDOORS GROUP LLC TL B 1L 01/23/32	06/30/2026	Redemption	100.0000	2,487	2,487	2,484	2,484	0	3	0	3	0	2,487	0	0	0	87	01/23/2032	4.A FE
..07337F-AB-1	SKECHERS USA INC-CL A TL B 1L 09/13/32	06/30/2026	Redemption	100.0000	1,000	1,000	997	991	0	9	0	9	0	1,000	0	0	0	17	09/13/2032	3.C FE
..08078U-AQ-6	BELRON FINANCE 2019 LLC TL B 1L 10/16/31	06/30/2026	Redemption	100.0000	988	988	985	0	0	2	0	2	0	988	0	0	0	18	10/16/2031	3.C FE
..09075U-AD-6	BIOMARIN PHARMACEUTICAL INC TL B 1L 01/29/33	05/01/2026	MORGAN STANLEY HI-YLD		9,975,000	10,000,000	9,975,000	0	0	0	0	0	0	9,975,000	0	0	0	0	01/29/2033	2.C FE
..09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/30	06/30/2026	Redemption	100.0000	1,842	1,842	1,836	1,837	0	5	0	5	0	1,842	0	0	0	56	10/31/2030	4.B FE
..09776M-AS-3	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29	04/30/2026	Redemption	100.0000	3,301	3,301	3,305	3,305	0	(3)	0	(3)	0	3,301	0	0	0	65	12/13/2029	3.B FE
..11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/01/31	06/30/2026	Redemption	100.0000	(9)	(9)	(9)	(9)	0	0	0	0	0	(9)	0	0	0	23	07/01/2031	4.B FE
..11823L-AR-6	BUCKEYE PARTNERS LP TL B7 1L 11/22/32	06/30/2026	Redemption	100.0000	16,447	16,447	16,460	16,459	0	(13)	0	(13)	0	16,447	0	0	0	448	11/22/2032	2.C FE
..12541H-AX-1	CHG HEALTHCARE SERVICES INC TL B 1L 09/29/28	04/01/2026	Redemption	100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	106	09/29/2028	4.B FE
..12541H-AX-1	CHG HEALTHCARE SERVICES INC TL B 1L 09/29/28	05/07/2026	Tax Free Exchange		1,912,192	1,911,009	1,912,537	1,907,512	0	4,680	0	4,680	0	1,912,192	0	0	0	69,623	09/29/2028	4.B FE
..12541H-AY-9	CHG HEALTHCARE SERVICES INC TL B 1L 09/30/31	06/30/2026	Redemption	100.0000	12	12	12	0	0	0	0	0	0	12	0	0	0	0	09/30/2031	4.B FE
..12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28	06/30/2026	Redemption	100.0000	2,539	2,539	2,491	2,512	0	27	0	27	0	2,539	0	0	0	87	12/08/2028	4.B FE
..12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27	06/25/2026	Redemption	100.0000	16,693,333	16,693,333	16,693,333	1,163	0	0	0	0	0	16,693,333	0	0	0	33,788	08/11/2027	4.C FE
..12618A-AE-0	CPI HOLDCO B LLC TL B 1L 05/19/31	06/30/2026	Redemption	100.0000	1,008	1,008	1,003	1,003	0	5	0	5	0	1,008	0	0	0	43	05/19/2031	3.C FE
..12656A-AF-6	CNT HOLDINGS I CORP TL B 1L 11/08/32	06/30/2026	Redemption	100.0000	3,610	3,610	3,605	3,592	0	18	0	18	0	3,610	0	0	0	210	11/08/2032	4.B FE
..12673C-AB-0	CPPIB OVM MEMBER US LLC TL B 1L 08/20/31	06/30/2026	Redemption	100.0000	1,260	1,260	1,252	1,250	0	10	0	10	0	1,260	0	0	0	53	08/20/2031	4.A FE
..12768E-AH-9	CAESARS ENTERTAIN INC TL B1 1L 02/06/31	06/30/2026	Redemption	100.0000	4,503	4,503	4,491	4,481	0	21	0	21	0	4,503	0	0	0	134	02/06/2031	3.C FE
..13763H-AF-9	CLOSURE SYSTEMS INTERNAT TL 1L 03/22/29	06/30/2026	Redemption	100.0000	1,000	1,000	995	996	0	4	0	4	0	1,000	0	0	0	34	03/22/2029	4.B FE
..14445B-AB-5	PS HOLDCO LLC TL B 1L 10/02/28	06/30/2026	Redemption	100.0000	2,450	2,450	2,412	2,428	0	22	0	22	0	2,450	0	0	0	88	10/02/2028	4.B FE
..15018L-AN-1	CEDAR FAIR LP TL B 1L 05/01/31	06/30/2026	Redemption	100.0000	500	500	499	498	0	2	0	2	0	500	0	0	0	14	05/01/2031	3.C FE
..16117L-CB-3	CHARTER COMMUNICATIONS OPER TL B4 1L 12/09/30	06/30/2026	Redemption	100.0000	43,212	43,212	43,191	43,075	0	139	0	139	0	43,213	0	(2)	(2)	2,912	12/09/2030	2.C FE
..16117L-CE-7	CHARTER COMMUNICATIONS OPER TL B5 1L 12/15/31	06/30/2026	Redemption	100.0000	40,626	40,626	40,642	40,539	0	86	0	86	0	40,626	0	0	0	3,023	12/15/2031	2.C FE
..17110E-AB-6	CHROMALLOY CORP TL B 1L 03/27/31	06/30/2026	Redemption	100.0000	5,000	5,000	4,947	4,943	0	57	0	57	0	5,000	0	0	0	441	03/27/2031	4.C FE
..172442-AV-7	CINEMARK USA INC TL B 1L 05/24/30	04/01/2026	Redemption	100.0000	1,060	1,060	1,047	1,047	0	13	0	13	0	1,060	0	0	0	55	05/24/2030	3.A FE
..172442-AV-7	CINEMARK USA INC TL B 1L 05/24/30	05/12/2026	Tax Free Exchange		1,441,068	1,455,485	1,438,474	1,437,409	0	3,660	0	3,660	0	1,441,068	0	0	0	37,303	05/24/2030	3.A FE
..172442-AW-5	CINEMARK USA INC TL B 1L 05/24/30	06/30/2026	Redemption	100.0000	3,639	3,639	3,603	0	0	36	0	36	0	3,639	0	0	0	18	05/24/2030	3.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
..20602R-AD-2	CONCENTRA HEALTH SERVICE TL B 1L 07/28/31	06/30/2026	Redemption	100.0000	499	499	499	499	0	0	0	0	0	499	0	0	0	14	07/28/2031	3.B FE
..20902C-AX-8	Altium Packaging LLC TL B 1L 06/11/31	06/30/2026	Redemption	100.0000	2,449	2,449	2,384	2,395	0	54	0	54	0	2,449	0	0	0	76	06/11/2031	4.B FE
..22526W-AU-2	CREATIVE ARTISTS AGENCY LLC TLL B 1L 10/01/31	06/30/2026	Redemption	100.0000	3,551	3,551	3,539	3,540	0	11	0	11	0	3,551	0	0	0	167	10/01/2031	4.A FE
..23338D-AS-5	DXP ENTERPRISES INC TL B 1L 10/11/30	06/30/2026	Redemption	100.0000	4,808	4,808	4,753	0	0	56	0	56	0	4,808	0	0	0	182	10/11/2030	4.B FE
..24521W-AL-3	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/32	04/01/2026	Redemption	0.0000	9,206	9,206	9,206	0	0	0	0	0	0	9,206	0	0	0	0	04/02/2032	6. FE
..24521W-AL-3	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/32	04/01/2026	Redemption	0.0000	0	0	18	(3,886)	(96)	(7)	0	(103)	0	0	0	0	0	3,995	04/02/2032	6. FE
..24736C-BT-0	DELTA AIR LINES/SKYMILES TL B 1L 10/20/28	04/20/2026	Redemption	100.0000	69,595	69,595	69,589	69,588	0	7	0	7	0	69,595	0	0	0	1,857	10/20/2028	1.G FE
..24736C-BT-0	DELTA AIR LINES/SKYMILES TL B 1L 10/20/28	04/24/2026	Tax Free Exchange		27,696,585	27,698,803	27,696,394	27,696,038	0	547	0	547	0	27,696,585	0	0	0	754,912	10/20/2028	1.G FE
..24780D-AJ-6	DELTA TOPCO INC TL B 1L 11/30/29	04/30/2026	Redemption	100.0000	829	829	827	827	0	3	0	3	0	829	0	0	0	21	11/30/2029	4.C FE
..25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27	04/01/2026	Redemption	100.0000	78,541	78,541	78,098	78,371	0	171	0	171	0	78,541	0	0	0	2,976	08/02/2027	4.A FE
..25460H-AD-4	DIRECTV FINANCING LLC TL EXT 1L 08/02/29	06/30/2026	Redemption	100.0000	24,725	24,725	24,416	24,458	0	267	0	267	0	24,725	0	0	0	2,121	08/02/2029	4.A FE
..25472Y-AB-7	DISCOVERY HOLDINGS INC TL B 1L 06/30/33	06/30/2026	Redemption	100.0000	14,583	14,583	14,547	0	0	36	0	36	0	14,583	0	0	0	45	06/30/2033	2.C FE
..26143F-AB-5	NCR Voyix Dragon Buyer TL 1L 09/30/31	06/30/2026	Redemption	100.0000	1,500	1,500	1,492	1,493	0	7	0	7	0	1,500	0	0	0	49	09/30/2031	4.B FE
..26812C-AN-6	DYNASTY ACQUISITION CO I TL B1 1L 10/31/31	06/30/2026	Redemption	100.0000	1,087	1,087	1,085	1,085	0	2	0	2	0	1,087	0	0	0	31	10/31/2031	3.B FE
..26812C-AP-1	DYNASTY ACQUISITION CO I TL B2 1L 10/31/31	06/30/2026	Redemption	100.0000	413	413	413	413	0	1	0	1	0	413	0	0	0	12	10/31/2031	3.B FE
..26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30	06/30/2026	Redemption	100.0000	3,351	3,351	3,320	3,327	0	24	0	24	0	3,351	0	0	0	119	05/31/2030	3.C FE
..26872N-AD-1	EMRLD BOR / EMRLD CO-ISS TL B 1L 08/04/31	06/30/2026	Redemption	100.0000	496	496	494	493	0	3	0	3	0	496	0	0	0	23	08/04/2031	3.C FE
..27943U-AM-8	EDELMAN FINANCIAL CENTER TL B 1L 04/07/28	04/30/2026	Tax Free Exchange		981,139	985,031	978,728	980,532	0	607	0	607	0	981,139	0	0	0	21,941	04/07/2028	4.B FE
..27943U-AN-6	EDELMAN FINANCIAL CENTER TL 1L 12/01/31	06/30/2026	Redemption	100.0000	91	91	90	0	0	0	0	0	0	91	0	0	0	1	12/01/2031	4.C FE
..28542C-AG-4	EXAMWORKS BIDCO INC TL B 1L 02/07/33	06/30/2026	Redemption	100.0000	2,326	2,326	2,326	0	0	0	0	0	0	2,326	0	0	0	57	02/07/2033	4.B FE
..31773H-AE-2	GIP PILOT ACQUISITION PA TL B 1L 10/04/30	04/08/2026	Redemption	100.0000	60,954	60,954	60,671	60,701	0	253	0	253	0	60,954	0	0	0	1,795	10/04/2030	3.C FE
..31773H-AE-2	GIP PILOT ACQUISITION PA TL B 1L 10/04/30	05/19/2026	Tax Free Exchange		297,798	298,906	297,518	297,666	0	132	0	132	0	297,798	0	0	0	11,479	10/04/2030	3.C FE
..36154H-AD-2	GBT US III LLC TL B 1L 07/28/31	06/30/2026	Redemption	100.0000	496	496	495	0	0	1	0	1	0	496	0	0	0	13	07/28/2031	3.C FE
..37156Q-AZ-9	GENESEE & WYOMING INC TL B 1L 04/10/31	06/30/2026	Redemption	100.0000	1,500	1,500	1,489	1,491	0	9	0	9	0	1,500	0	0	0	41	04/10/2031	3.C FE
..37956S-AB-0	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	06/30/2026	Redemption	100.0000	4,349	4,349	4,318	4,303	0	46	0	46	0	4,349	0	0	0	220	10/01/2032	4.A FE
..37956S-AB-0	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	05/15/2026	Redemption	100.0000	398,053	398,053	395,213	393,810	0	4,243	0	4,243	0	398,053	0	0	0	16,748	10/01/2032	4.B FE
..38021C-AC-2	BARNES GROUP INC TL B 1L 01/27/32	04/01/2026	Redemption	100.0000	1,815	1,815	1,818	1,818	0	(3)	0	(3)	0	1,815	0	0	0	28	01/27/2032	4.B FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38821U-AD-2	GRANT THORNTON ADVISORS TL B 1L 06/02/31 GRAY TELEVISION INC TL D 1L 12/01/28	06/30/2026	Redemption	100.0000	1,460	1,460	1,460	1,456	0	4	0	4	0	1,460	0	0	0	82	06/02/2031	4.B FE
..389376-AZ-7		04/01/2026	Redemption	100.0000	(5,256)	(5,256)	(5,237)	(5,218)	0	(38)	0	(38)	0	(5,256)	0	0	0	(29)	12/01/2028	4.A FE
..39843G-AK-9		06/30/2026	Redemption	100.0000	51,000	51,000	50,924	50,709	0	291	0	291	0	51,000	0	0	0	1,410	01/24/2029	3.A FE
..39843P-AG-8		11/15/27	Redemption	100.0000	(2,604)	(2,604)	(2,531)	(2,554)	0	(50)	0	(50)	0	(2,604)	0	0	0	0	11/15/2027	3.C FE
..39843P-AG-8		11/15/27	GRIFOLS WORLDWIDE OPERAT TL B 1L																	
..39843P-AG-8		04/14/2026	Tax Free Exchange		673,641	682,611	663,501	669,389	0	4,252	0	4,252	0	673,641	0	0	0	20,459	11/15/2027	3.C FE
..41151P-AR-6		11/06/31	Redemption	100.0000	29,301	29,301	29,228	29,236	0	65	0	65	0	29,301	0	0	0	709	11/06/2031	4.B FE
..41151P-AR-6		02/11/30	HILCORP ENERGY I LP TL B 1L																	
..431319-AH-5		06/22/2026	Redemption	100.0000	88,506	88,506	88,546	73,243	0	150	0	150	0	88,506	0	0	0	2,416	02/11/2030	2.C FE
..43538J-AC-3		06/30/2026	Redemption	100.0000	3,066	3,066	2,995	2,997	0	70	0	70	0	3,066	0	0	0	116	11/20/2028	4.B FE
..44332E-AZ-9		06/30/2026	Redemption	100.0000	3,332	3,332	3,325	3,317	0	15	0	15	0	3,332	0	0	0	172	06/20/2030	4.A FE
..44332E-AZ-9		06/20/30	Kestrel Acquisition LLC TL B 1L																	
..44579U-AD-4		11/06/31	Redemption	100.0000	15,065	15,065	14,997	14,998	0	67	0	67	0	15,065	0	0	0	657	11/06/2031	3.C FE
..44579U-AD-4		04/09/2026	Kestrel Acquisition LLC TL B 1L																	
..44579U-AD-4		11/06/31	Tax Free Exchange		531,200	533,495	531,081	531,128	0	72	0	72	0	531,200	0	0	0	21,287	11/06/2031	3.C FE
..44579U-AE-2		06/30/2026	Redemption	100.0000	1,333	1,333	1,327	0	0	6	0	6	0	1,333	0	0	0	6	11/06/2031	3.C FE
..44931Y-AD-9		06/09/2026	WELLS FARGO BK		1,300,637	1,297,394	1,293,982	1,295,114	0	613	0	613	0	1,295,728	0	4,910	4,910	36,621	01/08/2029	3.C FE
..44932E-AD-2		06/30/2026	Redemption	100.0000	3,655	3,655	3,635	3,646	0	9	0	9	0	3,655	0	0	0	134	05/26/2028	3.C FE
..45115D-AC-2		11/13/31	Redemption	100.0000	998	998	993	991	0	7	0	7	0	998	0	0	0	65	11/13/2031	4.C FE
..45674P-AS-3		10/31/30	Redemption	100.0000	3,731	3,731	3,723	3,724	0	8	0	8	0	3,731	0	0	0	110	10/31/2030	4.A FE
..45674P-AS-3		08/04/31	INSULET CORPORATION TL B 1L																	
..45784Q-AF-6		06/30/2026	Redemption	100.0000	515	515	514	513	0	2	0	2	0	515	0	0	0	21	08/04/2031	3.A FE
..46284N-AV-1		01/31/31	Redemption	100.0000	4,711	4,711	4,693	4,696	0	16	0	16	0	4,711	0	0	0	134	01/31/2031	3.C FE
..46589U-AE-5		02/08/28	Redemption	100.0000	3,756	3,756	3,614	3,685	0	71	0	71	0	3,756	0	0	0	230	02/08/2028	4.C FE
..46589U-AE-5		06/30/2026	JANE STREET GRP/JSG FIN TL B 1L																	
..47077D-AM-2		12/15/31	Redemption	100.0000	3,750	3,750	3,748	3,739	0	11	0	11	0	3,750	0	0	0	156	12/15/2031	3.A FE
..47077D-AM-2		06/30/2026	JOHNSTONE SUPPLY LLC TL B 1L																	
..47947B-AG-7		06/09/31	Redemption	100.0000	(2,944)	(2,944)	(2,939)	0	0	(5)	0	(5)	0	(2,944)	0	0	0	49	06/09/2031	4.B FE
..50060J-AH-3		04/10/30	Redemption	100.0000	2,488	2,488	2,488	2,488	0	0	0	0	0	2,488	0	0	0	77	04/10/2030	3.C FE
..55759V-AB-4		06/21/28	Redemption	100.0000	976,982	976,982	961,964	968,058	0	8,924	0	8,924	0	976,982	0	0	0	31,398	06/21/2028	4.B FE
..58401D-AP-9		04/15/31	Redemption	100.0000	3,357	3,357	3,128	0	0	230	0	230	0	3,357	0	0	0	113	04/15/2031	4.C FE
..58401D-AP-9		06/30/2026	MEDICAL SOLUTIONS HOLDIN TL 1L																	
..58462Q-AH-4		11/01/28	Taxable Exchange		87,971	1,496,111	315,844	311,971	0	72,978	0	72,978	0	384,948	0	(296,977)	(296,977)	71,619	11/01/2028	5.B FE
..58462Q-AH-4		10/23/30	MEDLINE BORROWER LP TL B 1L																	
..58503U-AJ-2		05/28/2026	Redemption	100.0000	1,939,983	1,939,983	1,930,135	1,930,794	0	9,190	0	9,190	0	1,939,983	0	0	0	43,104	10/23/2030	2.C FE
..58503U-AJ-2		08/18/31	MIDCONTINENT COMM & FIN TL B 1L																	
..59565T-AM-1		06/30/2026	Redemption	100.0000	4,000	4,000	3,960	3,956	0	44	0	44	0	4,000	0	0	0	129	08/18/2031	3.B FE
..59565T-AM-1		06/30/2026	MISSION BROADCASTING TL B 1L																	
..605024-AS-7		04/01/2026	Redemption	100.0000	3,390	3,390	3,377	3,383	0	7	0	7	0	3,390	0	0	0	71	06/02/2028	3.A FE
..605024-AS-7		06/02/28	Monogram Food Solutions TL B 1L																	
..60978E-AH-6		08/28/28	Redemption	100.0000	5,044	5,044	4,852	4,940	0	104	0	104	0	5,044	0	0	0	193	08/28/2028	4.B FE
..62675K-AB-5		04/07/32	Redemption	100.0000	25,000	25,000	24,969	24,906	0	94	0	94	0	25,000	0	0	0	452	04/07/2032	2.C FE
..62675K-AB-5		03/08/32	PATRIOT RAIL CO LLC TL B 1L																	
..62876R-AJ-0		04/01/2026	Redemption	100.0000	1,000	1,000	997	0	0	3	0	3	0	1,000	0	0	0	21	03/08/2032	4.B FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..63939W-AH-6	WAYSTAR TECHNOLOGIES INC REV 1L Due 10/6/2028	05/18/2026	Redemption	100.0000	(586)	0	0	0	0	0	0	0	0	0	0	(586)	(586)		10/06/2028	3.B FE
..63939W-AN-3	WAYSTAR TECHNOLOGIES INC TL B 1L	06/30/2026	Redemption	100.0000	2,320	2,320	2,320	2,316	0	5	0	5	0	2,320	0	0	0	66	10/22/2029	3.B FE
..64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27	04/15/2026	Redemption	100.0000	1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	52	04/15/2027	5.A FE
..65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L	04/01/2026	BARCLAYS		4,981,250	5,000,000	4,981,250	0	0	0	0	0	0	4,981,250	0	0	0	0	06/28/2032	3.A FE
..65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L	04/01/2026	Redemption	100.0000	1,828	1,828	1,820	231	0	8	0	8	0	1,828	0	0	0	4	06/28/2032	3.A FE
..66877A-AF-5	Gen Digital TL B 1L 09/12/29	06/30/2026	Redemption	100.0000	2,500	2,500	2,477	2,477	0	23	0	23	0	2,500	0	0	0	68	09/12/2029	3.A FE
..67115H-AG-8	CEG Borrower LLC TL B 1L 06/30/31	06/30/2026	Redemption	100.0000	2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	97	06/30/2031	4.B FE
..68401B-AS-6	ORACLE CORP TL A SR 08/16/27	06/30/2026	Redemption	100.0000	675,676	675,676	675,092	0	0	584	0	584	0	675,676	0	0	0	6,679	08/16/2027	2.B FE
..68621X-AG-8	ORGANON & CO TL B 1L 05/19/31	04/29/2026	JPM FUNDS RECAP		1,080,032	1,080,032	1,077,288	1,077,658	0	124	0	124	0	1,077,782	0	2,250	2,250	21,534	05/19/2031	3.B FE
..68764J-AJ-0	ORIX MIDSTREAM SERVICES TL B 1L	10/05/28	Redemption	100.0000	1,536,800	1,536,800	1,528,810	1,527,013	0	9,787	0	9,787	0	1,536,800	0	0	0	46,038	10/05/2028	3.C FE
..69074L-AE-9	OWENS-BROCKWAY GLASS TL B 1L	06/30/2026	Redemption	100.0000	12,531	12,531	12,406	0	0	125	0	125	0	12,531	0	0	0	115	09/30/2032	3.C FE
..69381M-AB-1	PEX HOLDINGS LLC TL 1L 11/26/31	04/20/2026	UBS WARBURG		198,248	198,000	197,505	197,563	0	14	0	14	0	197,576	0	671	671	4,137	11/26/2031	4.B FE
..69425B-AD-9	Neon Maple US Debt Mergersub I TL B1 1L	06/30/2026	Redemption	100.0000	3,990	3,990	3,990	3,990	0	0	0	0	0	3,990	0	0	0	124	11/17/2031	4.A FE
..69889P-AF-2	PAR PETROLEUM LLC TL B 1L 02/28/30	05/14/2026	Redemption	100.0000	970,035	970,035	962,159	962,186	0	7,849	0	7,849	0	970,035	0	0	0	27,708	02/28/2030	4.A FE
..70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L	06/30/2026	Redemption	100.0000	3,253	3,253	3,142	3,201	0	52	0	52	0	3,253	0	0	0	107	06/28/2028	4.B FE
..70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L	05/28/28	Redemption	100.0000	3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	201	05/28/2028	4.C FE
..71677H-AN-5	PETSMART INC TL B 1L 08/18/32	06/30/2026	Redemption	100.0000	4,936	4,936	4,888	4,890	0	46	0	46	0	4,936	0	0	0	354	08/18/2032	4.B FE
..72448F-AW-5	PITNEY BOWES INC TL B 1L 03/19/32	06/30/2026	Redemption	100.0000	3,401	3,401	3,367	3,361	0	40	0	40	0	3,401	0	0	0	127	03/19/2032	3.B FE
..72706R-AB-2	PLANET US BUYER LLC TL B 1L 02/07/31	06/30/2026	Redemption	100.0000	3,750	3,750	3,746	3,737	0	13	0	13	0	3,750	0	0	0	215	02/07/2031	4.B FE
..74839X-AM-1	QUIKRETE HOLDINGS INC TL B1 1L	04/14/31	Redemption	100.0000	2,481	2,481	2,475	2,475	0	6	0	6	0	2,481	0	0	0	74	04/14/2031	3.C FE
..75049E-AR-5	RADNET MANAGEMENT INC TL B 1L	06/10/2026	Tax Free Exchange		586,270	589,500	585,178	584,283	0	1,987	0	1,987	0	586,270	0	0	0	19,037	04/18/2031	4.A FE
..76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L	10/20/28	Redemption	100.0000	2,513	2,513	2,297	2,385	0	127	0	127	0	2,513	0	0	0	89	10/20/2028	4.C FE
..77381H-AD-1	ROCKPOINT GAS STORAGE PA TL B 1L	09/18/31	Redemption	100.0000	205	205	204	203	0	3	0	3	0	205	0	0	0	41	09/18/2031	4.A FE
..77381H-AD-1	ROCKPOINT GAS STORAGE PA TL B 1L	05/07/2026	Tax Free Exchange		979,540	987,500	978,980	975,171	0	4,369	0	4,369	0	979,540	0	0	0	28,790	09/18/2031	4.A FE
..77381H-AE-9	ROCKPOINT GAS STORAGE PA TL B 1L	09/18/31	Redemption	100.0000	2,469	2,469	2,449	0	0	20	0	20	0	2,469	0	0	0	21	09/18/2031	3.B FE
..77669L-AL-7	Indicor TL B 1L 11/23/29	06/30/2026	Redemption	0.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	134	11/23/2029	4.B FE
..78350U-AJ-4	RYAN SPECIALTY TL B 1L 09/15/31	06/30/2026	Redemption	100.0000	500	500	499	499	0	1	0	1	0	500	0	0	0	14	09/15/2031	3.C FE
..78466D-BJ-2	SS&C TECHNOLOGIES INC TL B8 1L	05/09/31	Redemption	100.0000	1,120	1,120	1,120	1,117	0	3	0	3	0	1,120	0	0	0	32	05/09/2031	3.A FE
..78477M-AH-4	FIRST ADVANTAGE HOLDINGS TL B 1L	10/31/31	Redemption	100.0000	18,259	18,259	18,184	18,139	0	120	0	120	0	18,259	0	0	0	717	10/31/2031	4.A FE
..78488C-AL-4	SEAWORLD PARKS & ENTERTA TL B3 1L	12/04/31	Redemption	100.0000	1,495	1,495	1,494	1,494	0	1	0	1	0	1,495	0	0	0	43	12/04/2031	3.B FE
..78516E-AD-4	SABERT CORP TL B 1L 12/10/26	04/01/2026	Redemption	100.0000	1,875	1,875	1,871	1,871	0	4	0	4	0	1,875	0	0	0	32	12/10/2026	4.B FE
..78516E-AD-4	SABERT CORP TL B 1L 12/10/26	05/12/2026	Tax Free Exchange		430,510	430,917	429,016	430,066	0	444	0	444	0	430,510	0	0	0	12,889	12/10/2026	4.B FE
..78524J-AF-8	S&S HOLDINGS LLC TL B 1L 10/31/31	06/30/2026	Redemption	100.0000	2,000	2,000	1,970	1,974	0	26	0	26	0	2,000	0	0	0	88	10/31/2031	4.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..80583E-AP-1	SAZERAC CO INC TL B 1L LIGHT & WONDER INTER TL B 1L	07/09/32	Redemption	100.0000	1,500	1,500	1,492	0	0	8	0	8	0	1,500	0	0	0	41	07/09/2032	3.C FE
..80875A-AY-7	04/16/29	Redemption	100.0000		1,679	1,679	1,671	0	0	7	0	7	0	1,679	0	0	0	42	04/16/2029	3.A FE
..81527C-AP-2	SEDGWICK CMS INC TL B 1L SELECT MEDICAL CORP TL B 1L	07/31/31 12/03/31	Redemption	100.0000	4,092	4,092	3,995	4,021	0	71	0	71	0	4,092	0	0	0	127	07/31/2031	4.B FE
..816194-AY-0	SHIFT4 PAYMENTS LLC TL B 1L	07/06/32	Redemption	100.0000	500	500	499	499	0	1	0	1	0	500	0	0	0	14	12/03/2031	4.A FE
..82453J-AC-2	STONEPEAK NILE PARENT TL B 1L	06/30/2026	Redemption	100.0000	499	499	497	0	0	1	0	1	0	499	0	0	0	14	07/06/2032	2.C FE
..86184X-AD-6	STONEPEAK NILE PARENT TL B 1L	04/09/32	Redemption	100.0000	909	909	907	907	0	2	0	2	0	909	0	0	0	29	04/09/2032	3.A FE
..86184X-AD-6	04/09/32 WAYNE-SANDERSON FARMS LLC TL B 1L	06/02/2026	Tax Free Exchange		398,025	399,000	397,950	397,973	0	52	0	52	0	398,025	0	0	0	15,397	04/09/2032	3.A FE
..87114U-AC-7	05/21/32	Redemption	100.0000		3,888	3,888	3,825	3,822	0	66	0	66	0	3,888	0	0	0	111	05/21/2032	3.A FE
..87169D-AB-1	STAR PARENT INC TL B 1L TALen ENERGY SUPPLY LLC TL TLB-EXIT 1L	09/27/30	Redemption	100.0000	2,513	2,513	2,448	2,454	0	58	0	58	0	2,513	0	0	0	97	09/27/2030	4.A FE
..87422L-AV-2	05/27/30	Redemption	100.0000		4,012	4,012	3,961	3,965	0	47	0	47	0	4,012	0	0	0	160	05/27/2030	3.A FE
..87422L-AV-2	05/27/30 TALen ENERGY SUPPLY LLC TL TLB-EXIT 1L	04/01/2026	Redemption	0.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	38	05/27/2030	3.B FE
..87510E-AD-1	09/20/30	Redemption	100.0000		2,978	2,978	2,976	2,956	0	21	0	21	0	2,978	0	0	0	72	09/20/2030	4.B FE
..88037H-AP-9	TENNECO INC TL B 1L TERRIER MEDIA BUYER INC TL B2 1L	11/17/28	CITIBANK		9,994,140	10,000,000	9,945,000	0	0	5,150	0	5,150	0	9,950,150	0	43,990	43,990	282,172	11/17/2028	4.A FE
..88145L-AF-1	06/18/29	Redemption	100.0000		2,183	2,183	1,974	2,016	0	167	0	167	0	2,183	0	0	0	80	06/18/2029	4.C FE
..88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L	12/20/30	Redemption	100.0000	488,750	488,750	483,863	484,985	0	3,765	0	3,765	0	488,750	0	0	0	8,262	12/20/2030	2.C FE
..88412K-AD-4	THIRD COAST INFRASTRUCTU TL B 1L THIRD COAST INFRASTRUCTU TL B 1L	09/25/30	Tax Free Exchange		2,123,711	2,134,219	2,122,427	2,123,115	0	596	0	596	0	2,123,711	0	0	0	49,795	09/25/2030	3.C FE
..88412K-AE-2	09/25/30 CLOUD SOFTWARE GRP INC TL B2 1L	06/30/2026	Redemption	100.0000	13,339	13,339	13,273	0	0	66	0	66	0	13,339	0	0	0	174	09/25/2030	3.C FE
..88632N-BK-5	03/24/31	Redemption	100.0000		995	995	994	994	0	1	0	1	0	995	0	0	0	29	03/24/2031	4.A FE
..89364M-CA-0	TRANSIGM INC TL J 1L TREASURE HOLDCO INC TL B 1L	02/28/31 11/04/31	Redemption	100.0000	2,998	2,998	2,998	2,998	0	0	0	0	0	2,998	0	0	0	93	02/28/2031	3.C FE
..89458X-AB-3	04/01/2026	Redemption	100.0000		(4,000)	(4,000)	(3,960)	(3,951)	0	(49)	0	(49)	0	(4,000)	0	0	0	(28)	11/04/2031	4.A FE
..89705D-AP-7	TRONOX FINANCE LLC TL B 1L	09/30/31	Redemption	100.0000	738	738	738	738	0	0	0	0	0	738	0	0	0	23	09/30/2031	4.B FE
..89705D-AQ-5	04/04/29	Redemption	100.0000		3,207	3,207	3,191	3,195	0	12	0	12	0	3,207	0	0	0	96	04/04/2029	4.B FE
..90385Y-AG-6	ULTRA CLEAN HOLDINGS INC TL B 1L	02/25/28	Redemption	100.0000	52,440	52,440	52,421	52,423	0	17	0	17	0	52,440	0	0	0	1,036	02/25/2028	3.A FE
..92639M-AB-3	Victoria Secret TL B 1L VOYAGER PARENT LLC TL B 1L	08/02/28 07/01/32	Redemption	100.0000	2,564	2,564	2,545	2,544	0	20	0	20	0	2,564	0	0	0	90	08/02/2028	3.B FE
..92921H-AD-7	06/30/2026	Redemption	100.0000		5,402	5,402	5,241	0	0	161	0	161	0	5,402	0	0	0	302	07/01/2032	4.A FE
..94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L	03/02/28	Redemption	100.0000	1,321,193	1,321,193	1,314,147	1,313,379	0	7,814	0	7,814	0	1,321,193	0	0	0	56,647	03/02/2028	4.B FE
..96244U-AJ-6	08/03/28	Redemption	100.0000		3,449	3,449	3,440	3,442	0	7	0	7	0	3,449	0	0	0	107	08/03/2028	4.B FE
..96350T-AH-3	10/19/29	Redemption	100.0000		4,826	4,826	4,805	4,770	0	56	0	56	0	4,826	0	0	0	280	10/19/2029	4.C FE
..98415L-AY-2	XEROX CORP TL B 1L	11/19/29	Various		1,010,005	1,478,974	1,478,974	1,465,377	0	13,597	0	13,597	0	1,478,974	0	(468,969)	(468,969)	41,157	11/19/2029	4.C FE
..98415L-AY-2	XEROX CORP TL B 1L	11/19/29	Redemption	100.0000	(15,673)	(15,673)	(15,673)	(15,529)	0	(144)	0	(144)	0	(15,673)	0	0	0	(313)	11/19/2029	4.C FE
..D9000B-AJ-1	TK ELEVATOR US NEWCO INC TL B 1L	04/30/30	Redemption	100.0000	1,489	1,489	1,489	1,485	0	4	0	4	0	1,489	0	0	0	148	04/30/2030	4.B FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
..3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1	06/01/2026	Paydown		0		19,487	11,912	0	(11,912)	0	(11,912)	0	0	0	0	0	1,432	06/25/2030	1.A FE
..3137FW-HV-5	FHLMC K116 X1 1.507% 07/25/30	06/01/2026	Paydown		0		26,698	16,108	0	(18,490)	0	(18,490)	0	0	0	0	0	2,179	07/25/2030	1.A
..3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1	06/01/2026	Paydown		0		20,840	12,840	0	(14,826)	0	(14,826)	0	0	0	0	0	1,682	08/25/2030	1.A FE
..3137H0-H7-6	FHMS KLU3 X1 2.058% 01/25/31	06/01/2026	Paydown		0		759,634	374,828	0	(374,828)	0	(374,828)	0	0	0	0	0	36,080	01/25/2031	1.A
..3137H1-3X-2	FHLMC 2021-P009 X 1.364% 01/25/31	06/01/2026	Paydown		0		41,388	22,170	0	(22,170)	0	(22,170)	0	0	0	0	0	2,859	01/25/2031	1.A
..3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1	06/01/2026	Paydown		0		10,754	3,694	0	(3,694)	0	(3,694)	0	0	0	0	0	713	07/25/2028	1.A FE
..3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1	06/01/2026	Paydown		0		42,652	15,233	0	(15,233)	0	(15,233)	0	0	0	0	0	2,642	08/25/2028	1.A FE
..3137H5-DR-5	FHMS K137 X1 0.293% 11/25/31	06/01/2026	Paydown		0		3,696	2,166	0	(2,166)	0	(2,166)	0	0	0	0	0	194	11/25/2031	1.A
..3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.142%	06/01/2026	Paydown		0		1,934	1,346	0	(1,346)	0	(1,346)	0	0	0	0	0	69	08/25/2038	1.A
..3137HB-LW-2	FHMS K514 X1 1.159% 12/25/28	05/01/2026	Paydown		0		2,000	1,096	0	(1,096)	0	(1,096)	0	0	0	0	0	216	12/25/2028	1.A
..3137HC-KW-1	FHLMC K520 X1 0.246% 03/25/29	06/01/2026	Paydown		0		4,794	1,430	0	(1,430)	0	(1,430)	0	0	0	0	0	382	03/25/2029	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					(1,170)	0	6,010,941	1,160,005	0	(1,165,468)	0	(1,165,468)	0	(1,096)	0	(74)	(74)	538,523	XXX	XXX
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33	06/01/2026	Paydown		4,690	4,690	4,046	4,072	0	618	0	618	0	4,690	0	0	0	106	05/25/2033	1.A FM
..00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45	06/01/2026	Paydown		40,662	40,662	40,486	40,307	0	355	0	355	0	40,662	0	0	0	593	07/25/2045	1.A
..00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46	06/01/2026	Paydown		19,136	19,136	19,423	19,642	0	(507)	0	(507)	0	19,136	0	0	0	317	08/25/2046	1.A
..00842V-AT-0	ABMT 2016-3 B2 3.770% 08/25/46	06/01/2026	Paydown		148,088	148,088	153,271	151,484	0	(3,396)	0	(3,396)	0	148,088	0	0	0	2,644	08/25/2046	1.A
..02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37	06/01/2026	Paydown		8,991	8,633	7,304	6,164	0	2,827	0	2,827	0	8,991	0	0	0	235	01/25/2037	1.A FM
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37	06/01/2026	Paydown		14,569	15,322	13,922	10,142	0	4,427	0	4,427	0	14,569	0	0	0	433	09/25/2037	1.A FM
..02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35	06/01/2026	Paydown		3,399	3,399	3,117	2,974	0	425	0	425	0	3,399	0	0	0	33	09/25/2035	1.A FM
..03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500%	06/01/2026	Paydown		745,853	745,853	726,440	743,676	0	2,177	0	2,177	0	745,853	0	0	0	13,796	05/25/2067	1.A FE
..03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 5.000%	06/01/2026	Paydown		379,628	379,628	375,564	381,544	0	(1,916)	0	(1,916)	0	379,628	0	0	0	6,660	01/25/2067	1.A
..03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500%	06/01/2026	Paydown		318,804	318,804	317,651	320,079	0	(1,275)	0	(1,275)	0	318,804	0	0	0	8,610	12/25/2067	1.A FE
..03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650%	06/01/2026	Paydown		510,424	510,424	497,409	501,667	0	8,757	0	8,757	0	510,424	0	0	0	10,172	10/25/2067	1.A FE
..03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800%	06/01/2026	Paydown		397,349	397,349	378,577	384,917	0	12,433	0	12,433	0	397,349	0	0	0	7,966	09/25/2067	1.A FE
..03465V-AA-1	Angel Oak Mortga20226 2022-6 A1 4.300%	06/01/2026	Paydown		502,094	502,094	493,621	496,340	0	5,754	0	5,754	0	502,094	0	0	0	9,347	07/25/2067	1.A FE
..03465W-AA-9	Angel Oak Mortga20231 2023-1 A1 4.750%	06/01/2026	Paydown		138,464	138,464	130,870	133,159	0	5,305	0	5,305	0	138,464	0	0	0	2,775	09/26/2067	1.A FE
..03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210%	06/01/2026	Paydown		955,080	955,080	937,377	945,462	0	9,618	0	9,618	0	955,080	0	0	0	21,307	08/25/2068	1.A FE
..03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800%	06/01/2026	Paydown		373,206	373,206	359,709	363,956	0	9,250	0	9,250	0	373,206	0	0	0	7,142	11/25/2067	1.A FE
..03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800%	06/01/2026	Paydown		194,881	194,881	188,651	190,740	0	4,141	0	4,141	0	194,881	0	0	0	3,654	11/26/2068	1.A FE
..034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800%	06/01/2026	Paydown		503,448	503,448	490,794	495,436	0	8,012	0	8,012	0	503,448	0	0	0	11,023	09/26/2067	1.A FE
..034934-AA-7	Angel Oak Mortga20251 2025-1 A1 5.691%	06/01/2026	Paydown		815,519	815,519	815,507	817,342	0	(1,823)	0	(1,823)	0	815,519	0	0	0	18,454	01/25/2070	1.A
..034944-AA-6	Angel Oak Mortga20246 2024-6 A1 4.650%	06/01/2026	Paydown		1,302,556	1,302,556	1,285,022	1,288,257	0	14,299	0	14,299	0	1,302,556	0	0	0	24,331	11/25/2067	1.A FE
..034944-AB-4	Angel Oak Mortga20246 2024-6 A2 4.650%	06/01/2026	Paydown		250,423	250,423	244,729	245,367	0	5,056	0	5,056	0	250,423	0	0	0	4,678	11/25/2067	1.B FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..04539F-AB-4	Aspire Mortgage 20261 2026-1 A1A 4.855% 01/25/66	06/01/2026	Paydown		1,675,131	1,675,131	1,676,111	0	0	(980)	0	(980)	0	1,675,131	0	0	0	19,540	01/25/2066	1.A FE
..059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36	06/01/2026	Paydown		9,564	9,564	9,564	2,438	0	7,126	0	7,126	0	9,564	0	0	0	87	10/25/2036	1.A FM
..05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35	06/01/2026	Paydown		730	730	728	732	0	(1)	0	(1)	0	730	0	0	0	17	09/25/2035	1.E FM
..05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34	06/01/2026	Paydown		2,911	2,911	2,748	2,768	0	143	0	143	0	2,911	0	0	0	67	10/25/2034	1.A FM
..05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35	06/01/2026	Paydown		4,991	4,991	4,887	5,006	0	(15)	0	(15)	0	4,991	0	0	0	121	11/25/2035	1.A FM
..05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35	06/01/2026	Paydown		833	833	793	822	0	11	0	11	0	833	0	0	0	19	08/25/2035	1.A FM
..05949C-PJ-9	BOAMS 2005-L 2K3 5.091% 01/25/36	06/01/2026	Paydown		5,209	5,447	5,150	5,318	0	(110)	0	(110)	0	5,209	0	0	0	116	01/25/2036	1.A FM
..05950P-AJ-2	BAFC 2006-H 3A2 4.051% 09/20/46	06/01/2026	Paydown		6,449	6,627	5,620	6,202	0	247	0	247	0	6,449	0	0	0	112	09/20/2046	1.A FM
..059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34	06/01/2026	Paydown		11,587	12,377	10,362	11,200	0	388	0	388	0	11,587	0	0	0	284	09/25/2034	1.A FM
..05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37	06/01/2026	Paydown		13,931	13,929	11,913	11,913	0	2,018	0	2,018	0	13,931	0	0	0	313	01/25/2037	1.A FM
..07336N-AE-9	Bayview Opportun20222 er Fun 2022-2 A5 2.500% 12/25/51	06/01/2026	Paydown		440,666	440,666	382,278	387,531	0	53,135	0	53,135	0	440,666	0	0	0	4,837	12/25/2051	1.A
..07384M-TM-4	BSARM 2003-1 5A1 5.910% 04/25/33	06/01/2026	Paydown		520	520	519	519	0	0	0	0	0	520	0	0	0	13	04/25/2033	1.A FM
..10085B-AA-0	Boston Lending T20222 2022-2 A 3.250% 05/25/62	06/25/2026	Paydown		401,270	401,270	378,085	394,374	0	6,896	0	6,896	0	401,270	0	0	0	5,547	05/25/2062	1.A FE
..10568G-AE-7	BRAVO Residentia20191 g Trus 2019-1 A1D 3.500% 03/25/58	06/01/2026	Paydown		730,624	730,624	702,313	704,346	0	26,278	0	26,278	0	730,624	0	0	0	10,973	03/25/2058	1.A
..10568N-AA-0	BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60	06/01/2026	Paydown		414,718	414,718	397,826	402,015	0	12,703	0	12,703	0	414,718	0	0	0	7,752	01/25/2060	1.A FE
..10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59	06/01/2026	Paydown		193,776	193,776	176,154	181,456	0	12,320	0	12,320	0	193,776	0	0	0	1,627	05/25/2059	1.A
..10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53	06/01/2026	Paydown		605,623	605,623	584,991	589,671	0	15,952	0	15,952	0	605,623	0	0	0	10,601	08/01/2053	1.A FE
..105927-AC-1	BRAVO Residentia2025NQM3g Trus 2025-NQM3 A1 5.573% 03/25/65	06/01/2026	Paydown		555,676	555,676	555,667	556,465	0	(789)	0	(789)	0	555,676	0	0	0	12,877	03/25/2065	1.A
..10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62	05/25/2026	Paydown		61,400	61,400	56,146	58,475	0	2,924	0	2,924	0	61,400	0	0	0	536	09/25/2062	1.A FE
..10638B-AA-2	BREAN 2023-RM7 A1 4.500% 03/25/78	06/25/2026	Paydown		809,744	809,744	727,695	753,400	0	56,345	0	56,345	0	809,744	0	0	0	15,303	03/25/2078	1.A FE
..10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	06/25/2026	Paydown		78,044	78,044	74,485	76,636	0	1,318	0	1,318	0	78,044	0	0	0	508	10/25/2063	1.A FE
..10638G-AA-1	Brean Asset Back2025RM11ities 2025-RM11 A1 4.750% 05/25/65	06/25/2026	Paydown		2,783,033	2,783,033	2,674,973	2,687,232	0	95,801	0	95,801	0	2,783,033	0	0	0	54,284	05/25/2065	1.A FE
..10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	05/25/2026	Paydown		283,106	283,106	262,986	271,426	0	10,974	0	10,974	0	283,106	0	0	0	2,826	07/25/2062	1.A FE
..10638K-AA-2	Brean Asset Back2025RM12ities 2025-RM12 A1 4.500% 07/25/65	06/25/2026	Paydown		854,374	854,374	822,738	825,279	0	29,096	0	29,096	0	854,374	0	0	0	18,117	07/25/2065	1.A FE
..10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	06/25/2026	Paydown		266,340	266,340	253,996	260,623	0	5,329	0	5,329	0	266,340	0	0	0	1,037	02/25/2062	1.A FE
..1248ME-AG-4	CBASS 2007-CB4 A2D 3.441% 04/25/37	06/01/2026	Paydown		8,479	8,479	6,953	6,826	0	1,653	0	1,653	0	8,479	0	0	0	59	04/25/2037	1.A FM
..1248MG-AX-2	CBASS 2007-CB1 AF1B 3.089% 01/25/37	06/01/2026	Paydown		513	513	319	139	0	375	0	375	0	513	0	0	0	1	01/25/2037	1.A FM
..12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37	06/25/2026	Paydown		3,528,149	3,528,149	3,208,110	3,404,784	0	123,365	0	123,365	0	3,528,149	0	0	0	56,173	09/25/2037	1.A FE
..12530Q-AB-2	Cascade Funding 2023HB12 Trust 2023-HB12 M1 4.250% 04/25/33	06/25/2026	Paydown		4,700,000	4,700,000	4,246,105	4,545,002	0	154,998	0	154,998	0	4,700,000	0	0	0	99,875	04/25/2033	1.A FE
..12543P-AQ-6	CIML 2006-21 A15 6.000% 02/25/37	06/01/2026	Paydown		37	53	14	10	0	27	0	27	0	37	0	0	0	1	05/25/2045	6. FM
..12565V-AG-8	CIM Trust 2021J3 2021-J3 A7 2.500% 06/25/51	06/15/2026	WELLS FARGO		754,414	845,356	756,197	757,874	0	1,388	0	1,388	0	759,262	0	(4,847)	(4,847)	11,448	06/25/2051	1.A
..12565V-AG-8	CIM Trust 2021J3 2021-J3 A7 2.500% 06/25/51	06/01/2026	Paydown		21,907	21,907	19,597	19,640	0	2,267	0	2,267	0	21,907	0	0	0	231	06/25/2051	1.A
..12566P-AH-8	CIM Trust 2021INW1 2021-INW1 A8 2.500% 07/01/51	06/01/2026	Paydown		79,268	79,268	70,908	71,212	0	8,055	0	8,055	0	79,268	0	0	0	874	07/01/2051	1.A
..12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45	06/01/2026	Paydown		82,384	82,384	83,156	83,082	0	(698)	0	(698)	0	82,384	0	0	0	1,348	05/25/2045	1.A
..12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36	06/01/2026	Paydown		21,649	21,649	3,802	2,634	0	19,015	0	19,015	0	21,649	0	0	0	65	11/25/2036	1.A FM
..12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36	06/01/2026	Paydown		28,563	28,563	6,427	3,596	0	24,968	0	24,968	0	28,563	0	0	0	79	12/25/2036	1.A FM

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
..17329R-AD-0	Citigroup Mortga2021INV2Trust 2021~INV2 A1A 2.500% 05/25/51	06/01/2026	Paydown		259,452	259,452	240,216	242,346	0	17,106	0	17,106	0	259,452	0	0	0	2,671	05/25/2051	1.A
..17329V-AE-9	Citigroup Mortga2021INV3Trust 2021~INV3 A1A 2.500% 05/25/51	06/01/2026	Paydown		109,952	109,952	101,667	102,200	0	7,752	0	7,752	0	109,952	0	0	0	1,183	05/25/2051	1.A
..17330B-CF-5	Citigroup Mortga2021J3 Trust 2021~J3 A7A 2.500% 09/25/51	06/01/2026	Paydown		453,392	453,392	402,170	403,650	0	49,742	0	49,742	0	453,392	0	0	0	4,476	09/25/2051	1.A
..17330C-BN-7	Citigroup Mortga2022J1 Trust 2022~J1 A7 2.500% 02/25/52	05/01/2026	BANK of AMERICA SEC		4,364,415	4,843,674	4,364,415	0	0	0	0	0	0	4,364,415	0	0	0	1,009	02/25/2052	1.A
..17330C-BN-7	Citigroup Mortga2022J1 Trust 2022~J1 A7 2.500% 02/25/52	06/01/2026	Paydown		180,073	180,073	162,255	0	0	17,817	0	17,817	0	180,073	0	0	0	871	02/25/2052	1.A
..196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49 COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG	06/01/2026	Redemption	100.0000	6,972	6,972	6,972	6,972	0	0	0	0	0	6,972	0	0	0	92	08/01/2049	1.B FE
..196480-EW-3	COLT Funding LLC20247 2024~7 A1 5.538% 12/26/69	05/01/2026	Redemption	100.0000	70,000	70,000	73,932	71,368	0	(1,368)	0	(1,368)	0	70,000	0	0	0	1,420	05/01/2050	1.A FE
..19688Y-AA-2	CSFB 2003~17 1A4 5.500% 06/25/33	06/01/2026	Paydown		1,039,374	1,039,374	1,044,015	1,046,703	0	(7,329)	0	(7,329)	0	1,039,374	0	0	0	25,303	12/26/2069	1.A FE
..22541Q-FV-9	CSFB 2003~17 1A4 5.500% 06/25/33	06/01/2026	Paydown		932	932	897	914	0	18	0	18	0	932	0	0	0	21	06/25/2033	5.C FM
..22541Q-WA-7	CSFB 2003~19 1A4 5.250% 07/25/33	06/01/2026	Paydown		9,101	9,101	9,062	9,066	0	34	0	34	0	9,101	0	0	0	239	07/25/2033	5.C FM
..22541S-W3-8	CSFB 2004~8 4A3 5.500% 12/25/34	06/01/2026	Paydown		27,031	27,031	26,170	26,529	0	502	0	502	0	27,031	0	0	0	620	12/25/2034	1.A FM
..225458-PR-3	CSFB 2005~4 2A4 5.500% 06/25/35	06/01/2026	Paydown		12,627	12,629	11,864	8,036	0	4,591	0	4,591	0	12,627	0	0	0	292	06/25/2035	1.A FM
..225470-M6-7	CSMC 2006~3 1A4A 6.396% 04/25/36	06/01/2026	Paydown		23,178	23,178	14,035	11,906	0	11,273	0	11,273	0	23,178	0	0	0	106	04/25/2036	1.A FM
..22943H-AG-1	CSAB 2006~1 A6A 6.672% 06/25/36	06/01/2026	Paydown		15,604	15,604	7,968	3,317	0	12,287	0	12,287	0	15,604	0	0	0	22	06/25/2036	1.A FM
..251510-FX-6	DBALT 2005~4 A6 5.300% 09/25/35	06/01/2026	Paydown		16,140	16,140	14,706	14,145	0	1,995	0	1,995	0	16,140	0	0	0	288	09/25/2035	1.G FM
..251510-ML-4	DBALT 2006~AB1 A3 6.365% 02/25/36	06/01/2026	Paydown		5,749	5,749	5,258	5,341	0	409	0	409	0	5,749	0	0	0	118	02/25/2036	1.A FM
..251513-AQ-0	DBALT 2006~AB4 A1A 6.005% 10/25/36	06/01/2026	Paydown		180	173	143	143	0	37	0	37	0	180	0	0	0	3	10/25/2036	1.A FM
..25151E-AD-5	DBALT 2006~AB3 A4 6.923% 07/25/36	06/01/2026	Paydown		10,666	10,666	9,200	8,795	0	1,871	0	1,871	0	10,666	0	0	0	229	07/25/2036	1.A FM
..267951-AA-9	Ellington Financ2025RM1 gage T 2025~RM1 A1A 5.000% 05/25/55	05/25/2026	Paydown		350,773	350,773	330,585	331,047	0	19,726	0	19,726	0	350,773	0	0	0	8,216	05/25/2055	1.A FE
..29077J-AA-4	EVER 2013~1 A1 2.250% 03/25/43	06/01/2026	Paydown		19,434	19,434	18,669	18,445	0	989	0	989	0	19,434	0	0	0	192	03/25/2043	1.A
..29077K-AA-1	EVER 2013~2 A 3.000% 06/25/43	06/01/2026	Paydown		35,534	35,534	35,091	35,134	0	400	0	400	0	35,534	0	0	0	464	06/25/2043	1.A
..29078C-AA-8	EVER 2018~1 A1 3.500% 02/25/48	06/01/2026	Paydown		56,311	56,311	55,677	55,236	0	1,074	0	1,074	0	56,311	0	0	0	942	02/25/2048	1.A
..31572Y-AA-6	Ellington Financ20222 gage T 2022~2 A1 5.299% 04/25/67	06/01/2026	Paydown		253,803	253,803	252,747	252,778	0	1,025	0	1,025	0	253,803	0	0	0	4,523	04/25/2067	1.A
..31737K-AA-8	Finance of Ameri2022S4 tured 2022~S4 A1A 2.500% 01/25/57	04/25/2026	Paydown		213,019	213,019	193,931	212,530	0	489	0	489	0	213,019	0	0	0	1,775	01/25/2057	1.A FE
..31741A-AB-2	Finance of Ameri2024S4 tured 2024~S4 A1 3.500% 11/25/74	06/25/2026	Paydown		86,558	86,558	82,853	83,750	0	2,808	0	2,808	0	86,558	0	0	0	1,231	11/25/2074	1.A FE
..33850B-AX-5	FSMT 2017~1 B2 3.621% 03/25/47	06/01/2026	Paydown		111,912	111,912	111,366	111,482	0	430	0	430	0	111,912	0	0	0	1,815	03/25/2047	1.A
..33851P-AE-5	Flagstar Mortgag20215INV 2021~5INV A5 2.500% 07/25/51	06/01/2026	Paydown		322,573	322,573	286,928	288,659	0	33,914	0	33,914	0	322,573	0	0	0	3,395	07/25/2051	1.A
..33851P-AS-4	Flagstar Mortgag20215INV 2021~5INV A16 2.500% 07/25/51	06/15/2026	WELLS FARGO		382,824	467,015	378,537	379,148	0	938	0	938	0	380,085	0	2,739	2,739	6,324	07/25/2051	1.A
..33851P-AS-4	Flagstar Mortgag20215INV 2021~5INV A16 2.500% 07/25/51	06/01/2026	Paydown		6,871	6,871	5,569	5,578	0	1,293	0	1,293	0	6,871	0	0	0	72	07/25/2051	1.A
..33851T-AF-4	Flagstar Mortgag202111IN 2021~11IN A6 2.500% 11/25/51	06/01/2026	Paydown		570,915	570,915	503,052	506,809	0	64,106	0	64,106	0	570,915	0	0	0	6,244	11/25/2051	1.A
..33852C-AE-3	Flagstar Mortgag20213INV 2021~3INV A5 2.500% 06/25/51	06/01/2026	Paydown		693,791	693,791	604,376	611,552	0	82,238	0	82,238	0	693,791	0	0	0	7,308	06/25/2051	1.A
..33853H-AE-1	Flagstar Mortgag202113IN 2021~13IN A5 3.000% 12/30/51	06/01/2026	Paydown		80,082	80,082	71,949	51,860	0	7,872	0	7,872	0	80,082	0	0	0	801	12/30/2051	1.A
..36168F-AJ-7	GCAT 2022INV2 2022~INV2 A9 3.000% 04/25/52	06/01/2026	Paydown		496,373	496,373	459,959	461,855	0	34,518	0	34,518	0	496,373	0	0	0	6,315	04/25/2052	1.A
..36169D-AA-0	GCAT 2023NQM2 2023~NQM2 A1 5.837% 11/25/67	06/01/2026	Paydown		1,511,082	1,511,082	1,510,273	1,526,138	0	(15,057)	0	(15,057)	0	1,511,082	0	0	0	39,272	11/25/2067	1.A

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1	06/01/2026	Paydown		1,019,612	1,019,612	1,019,606	1,025,685	0	(6,074)	0	(6,074)	0	1,019,612	0	0	0	28,112	08/25/2088	1.A
..36171G-AA-9	GCAT 2025NQM1 2025-NQM1 A1	06/01/2026	Paydown		2,701,368	2,701,368	2,701,325	2,704,265	0	(2,897)	0	(2,897)	0	2,701,368	0	0	0	56,521	11/25/2069	1.A
..3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37	06/01/2026	Paydown		5,312	6,177	5,050	6,166	0	(854)	0	(854)	0	5,312	0	0	0	129	05/25/2037	6.FM
..362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36	06/01/2026	Paydown		2,218	2,983	2,900	2,829	0	(611)	0	(611)	0	2,218	0	0	0	72	02/25/2036	4.B FM
..362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35	06/01/2026	Paydown		1,177	1,177	1,120	1,137	0	40	0	40	0	1,177	0	0	0	26	09/25/2035	1.A FM
..36257E-AG-8	GS Mortgage-Back2019SL1 ities 2019-SL1 M1	06/01/2026	Paydown		2,052,040	2,052,040	1,899,420	2,017,632	0	34,408	0	34,408	0	2,052,040	0	0	0	27,662	01/25/2059	1.A FE
..36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8	06/01/2026	Paydown		619,118	619,118	551,402	560,640	0	58,479	0	58,479	0	619,118	0	0	0	5,893	10/25/2051	1.A
..36261M-AF-6	GS Mortgage-Back2021PJ1 ities 2021-PJ1 A6	06/01/2026	Paydown		429,833	429,833	376,742	379,953	0	49,880	0	49,880	0	429,833	0	0	0	4,266	06/25/2051	1.A
..36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8	06/01/2026	Paydown		536,687	536,687	519,458	523,143	0	13,544	0	13,544	0	536,687	0	0	0	5,648	01/25/2052	1.A
..36262J-AF-2	GS Mortgage-Back2021GR2 ities 2021-GR2 A6	06/01/2026	Paydown		313,468	313,468	279,161	261,249	0	33,516	0	33,516	0	313,468	0	0	0	3,036	02/25/2052	1.A
..36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2	06/01/2026	Paydown		208,069	208,069	210,540	210,259	0	(2,190)	0	(2,190)	0	208,069	0	0	0	2,271	11/25/2051	1.A
..36262R-AF-4	GS Mortgage-Back2021HP1 ities 2021-HP1 A6	06/01/2026	Paydown		135,057	135,057	121,646	0	0	13,411	0	13,411	0	135,057	0	0	0	648	01/25/2052	1.A
..36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8	06/01/2026	Paydown		381,692	381,692	390,578	388,108	0	(6,416)	0	(6,416)	0	381,692	0	0	0	4,158	01/25/2052	1.A
..36263C-AG-4	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A7	06/01/2026	Paydown		356,704	356,704	300,969	307,296	0	49,407	0	49,407	0	356,704	0	0	0	2,879	02/26/2052	1.A
..36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8	06/01/2026	Paydown		562,494	562,494	496,071	507,173	0	55,322	0	55,322	0	562,494	0	0	0	5,675	02/26/2052	1.A
..36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2	06/01/2026	Paydown		271,467	271,467	266,674	267,222	0	4,245	0	4,245	0	271,467	0	0	0	2,751	05/28/2052	1.A
..36263T-AF-9	GS Mortgage-Back2021GR3 ities 2021-GR3 A6	06/01/2026	Paydown		296,587	296,587	262,851	263,701	0	32,887	0	32,887	0	296,587	0	0	0	3,178	04/25/2052	1.A
..36263V-AH-0	GS Mortgage-Back2021PJ11 ities 2021-PJ11 A8	06/01/2026	Paydown		765,730	765,730	639,444	656,351	0	109,379	0	109,379	0	765,730	0	0	0	8,199	04/25/2052	1.A
..36264D-AS-5	GS Mortgage-Back2021PJ2 ities 2021-PJ2 B2	06/01/2026	Paydown		33,231	33,231	26,658	27,153	0	6,078	0	6,078	0	33,231	0	0	0	380	07/25/2051	1.A
..36264E-BE-3	GS Mortgage-Back2022NQM1 ities 2022-NQM1 B2	04/01/2026	WELLS FARGO		6,632,201	6,983,562	6,632,201	0	0	0	0	0	0	6,632,201	0	0	0	14,220	05/25/2062	1.D
..36264E-BE-3	GS Mortgage-Back2022NQM1 ities 2022-NQM1 B2	04/01/2026	Paydown		130	130	124	0	0	7	0	7	0	130	0	0	0	50	05/25/2062	1.B FE
..36264E-BE-3	GS Mortgage-Back2022NQM1 ities 2022-NQM1 B2	06/01/2026	Paydown		44,879	44,879	42,621	0	0	2,258	0	2,258	0	44,879	0	0	0	458	05/25/2062	1.D
..36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6	06/01/2026	Paydown		548,483	548,483	466,575	482,444	0	66,040	0	66,040	0	548,483	0	0	0	5,950	04/25/2052	1.A
..36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6	06/01/2026	Paydown		88,196	88,196	79,241	81,848	0	6,348	0	6,348	0	88,196	0	0	0	916	09/25/2051	1.A
..36268A-AZ-1	GS Mortgage-Back2023PJ5 ities 2023-PJ5 A15	06/01/2026	Paydown		3,782,261	3,782,261	3,701,395	3,726,011	0	56,250	0	56,250	0	3,782,261	0	0	0	89,286	02/25/2054	1.A
..36418G-BZ-6	GMFF Mortgage Ac20182 n Co., 2018-2 B3	06/01/2026	Paydown		209,074	209,074	196,660	200,564	0	8,510	0	8,510	0	209,074	0	0	0	4,211	10/25/2058	1.A
..44590H-AJ-5	Hundred Acre Wco2021INV1 2021-INV1 A9	06/01/2026	Paydown		319,580	319,580	287,661	288,816	0	30,764	0	30,764	0	319,580	0	0	0	3,203	07/25/2051	1.A
..45129Y-4A-1	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.869% 01/01/39	05/01/2026	Redemption	100,0000	355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	16,824	01/01/2039	1.B FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1	06/01/2026	Paydown		211,362	211,362	184,344	189,184	0	22,179	0	22,179	0	211,362	0	0	0	1,887	01/25/2057	1.A
..45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36	05/01/2026	Paydown		0	(1,628)	(1,339)	(653)	0	653	0	653	0	0	0	0	0	16	02/25/2036	1.A FM
..45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36	06/01/2026	Paydown		6,059	6,059	5,748	5,846	0	213	0	213	0	6,059	0	0	0	145	02/25/2036	1.A FM
..45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36	06/01/2026	Paydown		6,380	6,380	6,468	6,532	0	(152)	0	(152)	0	6,380	0	0	0	153	02/25/2036	2.C FM
..45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36	05/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1.A FM
..45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35	06/01/2026	Paydown		0	12,785	9,682	5,306	0	(5,306)	0	(5,306)	0	0	0	0	0	199	12/25/2035	1.A FM
..46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50	06/01/2026	Paydown		25,847	25,847	26,457	28,012	0	(2,165)	0	(2,165)	0	25,847	0	0	0	381	07/25/2050	1.A
..46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A	06/01/2026	Paydown		115,564	115,564	114,986	115,058	0	506	0	506	0	115,564	0	0	0	1,507	08/25/2050	1.A
..46592D-AH-1	JP Morgan Mortga20209 2020-9 A4 2.500%	06/01/2026	Paydown		775,461	775,461	670,350	688,771	0	86,690	0	86,690	0	775,461	0	0	0	7,755	05/25/2051	1.A FE
..46592E-AF-3	JP Morgan Mortga20211 2021-1 A4 2.500%	06/01/2026	Paydown		234,032	234,032	211,946	213,318	0	20,714	0	20,714	0	234,032	0	0	0	2,448	06/25/2051	1.A
..46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500%	07/25/51	Paydown		208,471	208,471	183,129	187,161	0	21,311	0	21,311	0	208,471	0	0	0	2,221	07/25/2051	1.A
..46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500%	06/01/2026	Paydown		594,398	594,398	510,244	526,031	0	68,367	0	68,367	0	594,398	0	0	0	5,776	08/25/2051	1.A FE
..46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500%	06/01/2026	Paydown		352,745	352,745	358,643	358,126	0	(5,381)	0	(5,381)	0	352,745	0	0	0	3,745	11/25/2051	1.A
..46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500%	06/01/2026	Paydown		914,981	914,981	816,978	840,976	0	74,004	0	74,004	0	914,981	0	0	0	9,715	11/25/2051	1.A
..46592W-AF-3	JP Morgan Mortga202112 2021-12 A4 2.500%	06/01/2026	Paydown		251,327	251,327	225,649	225,832	0	24,691	0	24,691	0	251,327	0	0	0	2,521	02/25/2052	1.A
..46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500%	06/01/2026	Paydown		290,663	290,663	265,195	268,610	0	22,053	0	22,053	0	290,663	0	0	0	3,123	04/25/2052	1.A
..46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500%	06/01/2026	Paydown		101,725	101,725	95,018	95,318	0	6,407	0	6,407	0	101,725	0	0	0	1,093	04/25/2052	1.A
..465973-AF-2	JP Morgan Mortga2022INV1 2022-INV1 A4	06/01/2026	Paydown		637,340	637,340	572,750	576,528	0	60,812	0	60,812	0	637,340	0	0	0	8,092	03/25/2052	1.A
..465978-AN-4	JP Morgan Mortga20231 2023-1 A4B 5.500%	06/01/2026	Paydown		366,131	366,131	365,445	365,362	0	769	0	769	0	366,131	0	0	0	7,390	06/25/2053	1.A
..465986-AK-3	JP Morgan Mortga202310 2023-10 A6 6.000%	06/01/2026	Paydown		465,825	465,825	459,348	462,373	0	3,452	0	3,452	0	465,825	0	0	0	10,910	05/25/2054	1.A
..465988-AD-5	JP Morgan Mortga20239 2023-9 A4 6.000%	06/01/2026	Paydown		889,348	889,348	870,637	876,509	0	12,839	0	12,839	0	889,348	0	0	0	22,917	04/25/2054	1.A
..46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36	06/01/2026	Paydown		99,559	99,559	101,052	100,565	0	(1,006)	0	(1,006)	0	99,559	0	0	0	1,587	08/26/2036	1.B FE
..46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47	06/01/2026	Paydown		11,508	11,508	11,592	11,650	0	(142)	0	(142)	0	11,508	0	0	0	163	05/25/2047	1.A
..46648H-AY-9	JPMIT 2017-2 B1 3.651% 05/25/47	06/01/2026	Paydown		127,005	127,005	127,263	127,024	0	(19)	0	(19)	0	127,005	0	0	0	1,887	05/25/2047	1.A
..46648R-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48	06/01/2026	Paydown		8,511	8,511	8,367	8,829	0	91	0	91	0	8,511	0	0	0	127	06/25/2048	1.A
..46648R-AG-6	JPMIT 2018-1 A7 3.500% 06/25/48	06/01/2026	Paydown		63,493	63,493	62,847	62,704	0	788	0	788	0	63,493	0	0	0	984	06/25/2048	1.A
..46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48	06/01/2026	Paydown		169,624	169,624	170,276	169,920	0	(295)	0	(295)	0	169,624	0	0	0	2,505	12/25/2048	1.A
..46649H-AY-8	JPMIT 2017-6 B1 3.777% 12/25/48	06/01/2026	Paydown		73,573	73,573	77,350	76,073	0	(2,500)	0	(2,500)	0	73,573	0	0	0	1,172	12/25/2048	1.A
..46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.473%	06/01/2026	Paydown		7,720	7,720	7,204	7,256	0	464	0	464	0	7,720	0	0	0	152	05/25/2049	1.A
..46650M-BH-9	JP Morgan Mortga20188 2018-8 B3 4.042%	06/01/2026	Paydown		57,765	57,765	51,959	52,307	0	5,458	0	5,458	0	57,765	0	0	0	947	01/25/2049	1.A
..46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.252%	06/01/2026	Paydown		95,926	95,926	79,346	85,548	0	10,377	0	10,377	0	95,926	0	0	0	1,625	12/25/2049	1.A
..46651D-BJ-4	JP Morgan Mortga2019INV2 2019-INV2 B5	04/01/2026	ROBERT W. BAIRD		3,253,468	3,343,857	3,253,468	0	0	0	0	0	0	3,253,468	0	0	0	5,256	02/25/2050	1.A
..46651D-BJ-4	JP Morgan Mortga2019INV2 2019-INV2 B5	06/01/2026	Paydown		36,346	36,346	35,363	0	0	982	0	982	0	36,346	0	0	0	439	02/25/2050	1.A

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46651D-BJ-4	JP Morgan Mortga2019INV2 2019-INV2 B5 4.709% 02/25/50	04/01/2026	Paydown		(8,028)	(8,028)	(7,811)	0	0	(217)	0	(217)	0	(8,028)	0	0	0	33	02/25/2050	1.E FE
..46651Y-BZ-4	JP Morgan Mortga20201 2020-1 B4 3.815% 06/25/50	06/01/2026	Paydown		32,847	32,847	29,655	29,880	0	2,967	0	2,967	0	32,847	0	0	0	496	06/25/2050	1.0 FE
..46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50	06/01/2026	Paydown		31,830	31,830	32,278	33,122	0	(1,292)	0	(1,292)	0	31,830	0	0	0	449	05/25/2050	1.A
..46652H-AC-0	JPMMM 2020-ATR1 A3 3.000% 02/25/50 JP Morgan Mortga20214 2021-4 A4 2.500%	06/01/2026	Paydown		42,906	42,906	44,287	45,816	0	(2,910)	0	(2,910)	0	42,906	0	0	0	577	02/25/2050	1.A
..46652V-AG-0	08/25/51	06/01/2026	Paydown		102,454	102,454	92,244	92,563	0	9,891	0	9,891	0	102,454	0	0	0	1,066	08/25/2051	1.A
..46653J-BX-8	JPMMT 2020-5 B2 3.570% 12/25/50	06/01/2026	Paydown		105,722	105,722	92,284	92,752	0	12,970	0	12,970	0	105,722	0	0	0	1,517	12/25/2050	1.A
..46653J-CD-1	JPMMT 2020-5 B4 3.570% 12/25/50	06/01/2026	Paydown		10,877	10,877	9,687	9,782	0	1,095	0	1,095	0	10,877	0	0	0	156	12/25/2050	1.A
..46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50	06/01/2026	Paydown		63,264	63,264	64,727	70,084	0	(6,820)	0	(6,820)	0	63,264	0	0	0	768	11/25/2050	1.A
..46653L-CK-0	JPMMT 2020-LTV2 B4 3.990% 11/25/50 JP Morgan Mortga20216 2021-6 A4 2.500%	06/01/2026	Paydown		10,239	10,239	8,721	9,366	0	874	0	874	0	10,239	0	0	0	168	11/25/2050	1.B
..46653P-AF-4	10/25/51	06/01/2026	Paydown		210,529	210,529	176,588	181,837	0	28,692	0	28,692	0	210,529	0	0	0	2,179	10/25/2051	1.A
..46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51	06/01/2026	Paydown		877,516	877,516	786,470	795,435	0	82,082	0	82,082	0	877,516	0	0	0	11,046	12/25/2051	1.A
..46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	06/01/2026	Paydown		707,317	707,317	685,826	684,518	0	22,799	0	22,799	0	707,317	0	0	0	7,429	12/25/2051	1.A
..46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500%	06/01/2026	Paydown		1,464,296	1,464,296	1,282,662	1,302,229	0	162,066	0	162,066	0	1,464,296	0	0	0	16,165	01/25/2052	1.A
..46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52	06/01/2026	Paydown		401,141	401,141	334,953	342,992	0	58,149	0	58,149	0	401,141	0	0	0	4,482	08/25/2052	1.A
..46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52	06/01/2026	Paydown		137,707	137,707	128,498	129,202	0	8,505	0	8,505	0	137,707	0	0	0	1,467	07/25/2052	1.A
..46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52 JP Morgan Mortga20227 2022-7 1A4 3.000%	06/01/2026	Paydown		338,638	338,638	316,521	318,713	0	19,925	0	19,925	0	338,638	0	0	0	3,484	08/25/2052	1.A
..46655N-AD-2	12/25/52	06/01/2026	Paydown		302,101	302,101	260,751	267,843	0	34,258	0	34,258	0	302,101	0	0	0	3,348	12/25/2052	1.A
..46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53	06/01/2026	Paydown		953,091	953,091	923,456	927,781	0	25,310	0	25,310	0	953,091	0	0	0	21,975	07/25/2053	1.A
..46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53	06/01/2026	Paydown		1,114,665	1,114,665	1,100,859	1,103,410	0	11,255	0	11,255	0	1,114,665	0	0	0	26,407	11/25/2053	1.A
..46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54	06/01/2026	Paydown		2,276,551	2,276,551	2,238,886	2,250,359	0	26,192	0	26,192	0	2,276,551	0	0	0	56,815	02/25/2054	1.A
..46658N-AF-4	JP Morgan Mortga2024CCM1 2024-CCM1 A4A 5.500% 04/25/55	06/01/2026	Paydown		1,942,337	1,942,337	1,920,410	1,924,393	0	17,944	0	17,944	0	1,942,337	0	0	0	40,542	04/25/2055	1.A
..52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	06/01/2026	Paydown		18,878	11,098	7,215	6,370	0	12,508	0	12,508	0	18,878	0	0	0	710	11/25/2036	2.A FM
..52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36	06/01/2026	Paydown		1,516	1,175	1,107	1,107	0	409	0	409	0	1,516	0	0	0	32	06/25/2036	1.A FM
..52523K-AJ-3	LXS 2006-17 WF5 4.486% 12/25/42	05/01/2026	Paydown		0	995	782	930	0	(930)	0	(930)	0	0	0	0	0	15	12/25/2042	1.A FM
..52524M-AV-1	LXS 2007-9 WF3 5.054% 04/25/37	06/01/2026	Paydown		249,360	249,360	162,143	229,462	0	19,898	0	19,898	0	249,360	0	0	0	5,463	04/25/2037	1.A FM
..52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37 MFRA Trust 2022NQJ2 2022-NQJ2 A1	06/01/2026	Paydown		7,626	7,626	6,053	6,882	0	744	0	744	0	7,626	0	0	0	144	05/25/2037	1.A FM
..55285Q-AA-0	5.000% 05/25/67 MFRA Trust 2022RPL1 2022-RPL1 A1	06/01/2026	Paydown		229,146	229,146	219,224	221,777	0	7,369	0	7,369	0	229,146	0	0	0	3,700	05/25/2067	1.A
..55285T-AA-4	3.300% 08/25/61	06/01/2026	Paydown		777,499	777,499	727,836	733,873	0	43,626	0	43,626	0	777,499	0	0	0	10,700	08/25/2061	1.A FE
..58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52	06/01/2026	Paydown		18,879	18,879	15,711	15,886	0	2,993	0	2,993	0	18,879	0	0	0	243	04/25/2052	1.A
..58549R-AJ-5	Mello Mortgage C2021MTG3ccepta 2021-MTG3 A9 2.500% 07/01/51	06/15/2026	CITIGROUP GLOBAL MKTS		431,931	479,216	431,500	432,860	0	1,641	0	1,641	0	434,501	0	(2,570)	(2,570)	6,489	07/01/2051	1.A
..58549R-AJ-5	Mello Mortgage C2021MTG3ccepta 2021-MTG3 A9 2.500% 07/01/51	06/01/2026	Paydown		10,361	10,361	9,329	9,359	0	1,002	0	1,002	0	10,361	0	0	0	108	07/01/2051	1.A
..59800C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61	06/01/2026	Paydown		1,925,162	1,925,162	1,951,154	1,925,042	0	119	0	119	0	1,925,162	0	0	0	25,434	01/25/2061	1.A
..59800C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61	06/01/2026	Paydown		6,322	6,322	6,847	6,629	0	(307)	0	(307)	0	6,322	0	0	0	92	01/25/2061	1.A
..59800M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58	06/01/2026	Paydown		1,368,535	1,368,535	1,406,649	1,372,753	0	(4,218)	0	(4,218)	0	1,368,535	0	0	0	21,279	05/25/2058	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.889% 03/25/49	06/01/2026	Paydown		402,407	402,407	386,059	387,963	0	14,444	0	14,444	0	402,407	0	0	0	6,893	03/25/2049	1.A
..81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52	06/01/2026	Paydown		259,312	259,312	259,960	259,850	0	(538)	0	(538)	0	259,312	0	0	0	2,568	01/25/2052	1.A
..81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50	06/01/2026	Paydown		70,915	70,915	72,666	75,040	0	(4,125)	0	(4,125)	0	70,915	0	0	0	1,018	03/25/2050	1.A
..81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.854% 02/25/50	06/01/2026	Paydown		23,543	23,543	23,042	23,169	0	374	0	374	0	23,543	0	0	0	378	02/25/2050	1.A
..81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50	06/01/2026	Paydown		77,777	77,777	79,964	80,418	0	(2,641)	0	(2,641)	0	77,777	0	0	0	809	11/25/2050	1.A
..81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51	06/01/2026	Paydown		486,027	486,027	415,415	426,692	0	59,336	0	59,336	0	486,027	0	0	0	5,377	07/25/2051	1.A
..81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51	06/01/2026	Paydown		454,460	454,460	382,454	390,377	0	64,083	0	64,083	0	454,460	0	0	0	5,065	10/25/2051	1.A
..81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52	06/01/2026	Paydown		476,192	476,192	450,299	451,417	0	24,775	0	24,775	0	476,192	0	0	0	4,901	02/25/2052	1.A
..81749F-AK-8	Sequoia Mortgage20235 2023-5 A10 5.424% 12/25/53	06/01/2026	Paydown		1,682,900	1,682,900	1,657,288	1,670,227	0	12,674	0	12,674	0	1,682,900	0	0	0	35,624	12/25/2053	1.A
..81749T-AD-4	Sequoia Mortgage2025S1 2025-S1 A4 2.500% 09/25/54	06/01/2026	Paydown		1,992,810	1,992,810	1,726,081	1,734,054	0	258,756	0	258,756	0	1,992,810	0	0	0	21,073	09/25/2054	1.A
..81750D-AE-3	Sequoia Mortgage202513 2025-13 A5 5.000% 01/25/56	06/01/2026	Paydown		1,262,958	1,262,958	1,259,798	1,259,793	0	3,165	0	3,165	0	1,262,958	0	0	0	25,765	01/25/2056	1.A
..81750G-AB-2	Sequoia Mortgage2026HYB1 2026-HYB1 A1A 4.669% 04/25/56	06/01/2026	Paydown		2,814,783	2,814,783	2,781,182	0	0	33,602	0	33,602	0	2,814,783	0	0	0	20,532	04/25/2056	1.A FE
..81750Q-AE-4	Sequoia Mortgage20264 2026-4 A5 5.000% 03/25/56	06/01/2026	Paydown		2,666,283	2,666,283	2,636,531	0	0	29,753	0	29,753	0	2,666,283	0	0	0	22,991	03/25/2056	1.A FE
..81750T-AE-8	Sequoia Mortgage20265 2026-5 A5 5.000% 05/25/56	06/01/2026	Paydown		332,541	332,541	330,258	0	0	2,283	0	2,283	0	332,541	0	0	0	2,213	05/25/2056	1.A FE
..822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43	06/01/2026	Paydown		85,960	85,960	84,077	84,188	0	1,773	0	1,773	0	85,960	0	0	0	1,174	07/25/2043	1.A
..86359A-K3-6	SASC 2003-25XS A5 4.208% 08/25/33	06/01/2026	Paydown		23,090	23,090	23,076	22,017	0	1,074	0	1,074	0	23,090	0	0	0	406	08/25/2033	1.A FM
..872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36	06/01/2026	Paydown		16,133	16,133	16,070	16,262	0	(129)	0	(129)	0	16,133	0	0	0	408	11/25/2036	4.A FM
..89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62	06/01/2026	Paydown		282,485	282,485	270,535	272,460	0	10,024	0	10,024	0	282,485	0	0	0	4,419	07/25/2062	1.A
..89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 4.763% 10/25/48	06/25/2026	Paydown		1,591	1,591	1,589	1,611	0	(20)	0	(20)	0	1,591	0	0	0	33	10/25/2048	1.A
..89179J-AB-2	Towd Point Mortg20204 t 2.500% 10/25/60	06/15/2026	PERFORMANCE TRUST CAPITAL		601,109	730,000	594,266	598,732	0	5,802	0	5,802	0	604,534	0	(3,424)	(3,424)	9,885	10/25/2060	1.A
..89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63	06/01/2026	Paydown		192,766	192,766	183,771	185,520	0	7,246	0	7,246	0	192,766	0	0	0	2,953	01/25/2063	1.A
..90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51	06/01/2026	Paydown		493,493	493,493	410,563	422,133	0	71,360	0	71,360	0	493,493	0	0	0	5,101	11/25/2051	1.A
..917436-BL-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50	04/01/2026	Redemption 100.0000		185,000	185,000	191,519	188,224	0	(3,224)	0	(3,224)	0	185,000	0	0	0	5,377	01/01/2050	1.C FE
..91824N-AD-4	United Wholesale20211 e LLC 2021-1 A4 2.500% 06/25/51	06/01/2026	Paydown		496,037	496,037	432,320	440,888	0	55,148	0	55,148	0	496,037	0	0	0	5,273	06/25/2051	1.A
..924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.838% 04/25/67	06/01/2026	Paydown		515,092	515,092	504,065	518,139	0	(3,046)	0	(3,046)	0	515,092	0	0	0	8,931	04/25/2067	1.A FE
..924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68	06/01/2026	Paydown		4,254,359	4,254,359	4,254,284	4,260,223	0	(5,864)	0	(5,864)	0	4,254,359	0	0	0	133,792	06/25/2068	1.A
..92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.040% 02/25/67	06/01/2026	Paydown		817,609	817,609	815,462	816,585	0	1,024	0	1,024	0	817,609	0	0	0	13,880	02/25/2067	1.A
..92539T-AA-1	Verus Securitiza20234 st 2023-4 A1 5.811% 05/25/68	05/01/2026	Paydown		1,412,449	1,412,449	1,384,642	1,396,789	0	15,660	0	15,660	0	1,412,449	0	0	0	33,864	05/25/2068	1.A
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43	06/01/2026	Redemption 100.0000		5,627	5,627	5,627	5,627	0	0	0	0	0	5,627	0	0	0	99	10/25/2043	1.A FE
..92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43	06/25/2026	Various		13,541	13,541	13,541	13,541	0	0	0	0	0	13,541	0	0	0	243	12/25/2043	1.A FE
..92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37	06/01/2026	Various		134,013	134,013	134,013	134,013	0	0	0	0	0	134,013	0	0	0	1,552	10/25/2037	1.A FE
..92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42	06/01/2026	Various		353,475	353,475	354,056	353,721	0	(246)	0	(246)	0	353,475	0	0	0	5,131	06/25/2042	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..92812U-06-8	VASHSO 2016-A A 3.100% 06/25/41	06/01/2026	Redemption 100.0000		59,891	59,891	59,891	59,891	0	0	0	0	0	59,891	0	0	0	761	06/25/2041	1.A FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42	06/01/2026	Various		26,687	26,687	26,687	26,687	0	0	0	0	0	26,687	0	0	0	354	08/25/2042	1.B FE
..929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33	06/01/2026	Paydown		37,090	37,090	30,970	31,161	0	5,929	0	5,929	0	37,090	0	0	0	995	06/25/2033	1.A FM
..939344-AR-8	WMALT 2006-4 3A6 5.834% 05/25/36	06/01/2026	Paydown		20,213	20,291	15,303	18,448	0	1,765	0	1,765	0	20,213	0	0	0	300	05/25/2036	1.A FM
..93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35	06/01/2026	Paydown		10,606	12,416	11,465	11,786	0	(1,180)	0	(1,180)	0	10,606	0	0	0	313	11/25/2035	1.F FM
..93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36	06/01/2026	Paydown		7,882	2,800	1,684	6,198	0	6,198	0	6,198	0	7,882	0	0	0	32	07/25/2036	1.A FM
..93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.018% 10/25/36	06/01/2026	Paydown		25,169	25,169	13,216	7,143	0	18,026	0	18,026	0	25,169	0	0	0	131	10/25/2036	1.A FM
..949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50	06/01/2026	Paydown		10,885	10,885	11,147	11,641	0	(755)	0	(755)	0	10,885	0	0	0	139	05/25/2050	1.A
..949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51	06/01/2026	Paydown		621,874	621,874	582,126	588,009	0	33,865	0	33,865	0	621,874	0	0	0	6,706	06/25/2051	1.A
..94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47	06/01/2026	Paydown		60,456	58,870	58,870	3,354	0	3,354	0	3,354	0	60,456	0	0	0	748	07/25/2047	1.A
..95001T-BH-7	WFMS 2019-1 B1 3.915% 11/25/48	06/01/2026	Paydown		22,857	22,857	23,033	22,966	0	(109)	0	(109)	0	22,857	0	0	0	371	11/25/2048	1.A
..95002F-AA-2	WFMS 2019-4 A1 3.497% 09/25/49	06/01/2026	Paydown		124,458	124,458	126,675	131,220	0	(6,762)	0	(6,762)	0	124,458	0	0	0	1,851	09/25/2049	1.A
..95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50	06/01/2026	Paydown		74,982	74,982	77,267	77,567	0	(2,585)	0	(2,585)	0	74,982	0	0	0	802	09/25/2050	1.A
..95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51	06/01/2026	Paydown		195,531	195,531	191,804	192,209	0	3,322	0	3,322	0	195,531	0	0	0	1,973	08/25/2051	1.A
..95003H-AC-3	Wells Fargo Mort20221 ked Se 2022-1 A3 2.500% 08/25/51	06/01/2026	Paydown		871,461	871,461	741,967	754,664	0	116,797	0	116,797	0	871,461	0	0	0	8,794	08/25/2051	1.A
..95003N-AB-2	Wells Fargo Mort20221NWked Se 2022-1NW1 A2 3.000% 03/25/52	06/01/2026	Paydown		123,716	123,716	112,621	113,561	0	10,156	0	10,156	0	123,716	0	0	0	1,528	03/25/2052	1.A
..97652U-BH-2	Winwater Mortgage20152 rust 2015-2 B4 3.972% 02/20/45	06/01/2026	Paydown		40,944	40,944	40,074	40,091	0	853	0	853	0	40,944	0	0	0	741	02/20/2045	1.A
..693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	06/01/2026	Paydown		108,073	108,073	110,859	113,324	0	(5,251)	0	(5,251)	0	108,073	0	0	0	1,166	11/25/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					137,814,660	139,106,557	131,555,976	107,556,407	970	4,862,851	0	4,863,821	0	137,822,764	0	(8,102)	(8,102)	2,087,324	XXX	XXX
..03882K-AN-2	arbor multifamil2021MF3 ge sec 2021-MF3 XA 0.826% 10/15/54	06/01/2026	Paydown		0	0	6,536	5,349	0	(5,466)	0	(5,466)	0	0	0	0	0	629	10/15/2054	1.A FE
..05493H-AA-3	BBOMS 2021-AGW A 4.990% 06/15/36	06/15/2026	Paydown		5,000,000	5,000,000	4,296,875	4,867,673	0	132,327	0	132,327	0	5,000,000	0	0	0	127,387	06/15/2036	1.A
..05493H-AG-0	BBOMS 2021-AGW B 5.340% 06/15/36	06/15/2026	Paydown		19,400,000	19,400,000	19,400,000	19,400,000	0	0	0	0	0	19,400,000	0	0	0	528,590	06/15/2036	1.A
..05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.443% 09/15/54	06/01/2026	Paydown		0	0	514,287	316,855	0	(316,855)	0	(316,855)	0	0	0	0	0	42,310	09/15/2054	1.A FE
..054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.656% 12/15/55	06/01/2026	Paydown		0	0	8,038	5,292	0	(5,292)	0	(5,292)	0	0	0	0	0	447	12/15/2055	1.A FE
..05526W-AC-7	BAMLL 2015-HAUL A2 4.030% 07/07/43	06/01/2026	Paydown		499,942	499,942	514,823	502,213	0	(2,271)	0	(2,271)	0	499,942	0	0	0	8,400	07/07/2043	1.A
..05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.287% 07/15/54	06/01/2026	Paydown		0	0	51,697	30,842	0	(30,842)	0	(30,842)	0	0	0	0	0	3,057	07/15/2054	1.A FE
..05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.308% 04/15/55	06/01/2026	Paydown		0	0	4,435	2,415	0	(2,415)	0	(2,415)	0	0	0	0	0	228	04/15/2055	1.A FE
..05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.270% 06/15/55	06/01/2026	Paydown		0	0	8,602	4,161	0	(4,161)	0	(4,161)	0	0	0	0	0	309	06/15/2055	1.A FE
..055531-AA-5	BLP Commercial M2023IND Trust 2023-IND A 5.317% 03/15/40	05/15/2026	Paydown		1,015,110	1,015,110	1,016,379	1,016,067	0	(957)	0	(957)	0	1,015,110	0	0	0	22,890	03/15/2040	1.A
..05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.336% 09/15/56	06/01/2026	Paydown		0	0	760	633	0	(633)	0	(633)	0	0	0	0	0	55	09/15/2056	1.A FE
..05555F-AH-7	Barclays Commerc20245C27gage S 2024-5C27 XA 1.041% 07/15/57	06/01/2026	Paydown		0	0	954	680	0	(680)	0	(680)	0	0	0	0	0	102	07/15/2057	1.A FE
..05555P-AD-4	Barclays Commerc20245C29gage S 2024-5C29 XA 1.819% 09/15/57	06/01/2026	Paydown		0	0	5,837	4,219	0	(4,245)	0	(4,245)	0	0	0	0	0	527	09/15/2057	1.A FE
..05593Q-AD-6	BMO Mortgage Tru20245C6 2024-5C6 XA 1.574% 09/15/57	06/01/2026	Paydown		0	0	869	445	0	(445)	0	(445)	0	0	0	0	0	90	09/15/2057	1.A FE
..05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.040% 07/15/54	06/01/2026	Paydown		0	0	1,173	760	0	(760)	0	(760)	0	0	0	0	0	69	07/15/2054	1.A FE
..05606F-AN-3	BX 2019-0C11 E 4.075% 12/09/41	05/26/2026	MESIROW FINANCIAL		2,310,547	2,500,000	2,302,637	2,388,776	0	10,198	0	10,198	0	2,398,974	0	(88,427)	(88,427)	48,478	12/09/2041	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..05609B-AB-5	BX 2021-LBA XJVC 0.000% 02/15/36	04/15/2026	Paydown		0	0	122,364	122,364	0	(122,364)	0	(122,364)	0	0	0	0	0	0	02/15/2036	1.F FE
..05609B-AF-6	BX 2021-LBA BJV 5.040% 02/15/36	04/15/2026	Paydown		18,667,000	18,667,000	18,667,000	18,667,000	0	0	0	0	0	18,667,000	0	0	0	312,324	02/15/2036	1.A
..05609C-AQ-0	BX 2021 2021-21M F 6.359% 10/15/36	06/08/2026	J P MORGAN SEC		1,750,000	1,750,000	1,747,813	1,748,504	0	813	0	813	0	1,749,317	0	683	683	54,838	10/15/2036	1.A
..05609C-AS-6	BX 2021 2021-21M G 6.806% 10/15/36	05/22/2026	J P MORGAN SEC		1,498,000	1,498,000	1,499,873	0	0	(970)	0	(970)	0	1,498,902	0	(902)	(902)	37,308	10/15/2036	1.A
..05609T-AA-8	BX Trust 2022VAMF 2022-VAMF A 4.475% 01/15/39	06/15/2026	Paydown		22,830,759	22,830,759	21,746,298	22,531,252	0	299,507	0	299,507	0	22,830,759	0	0	0	522,215	01/15/2039	1.A
..05610F-AB-3	BX Trust 2022AHP 2022-AHP AS 5.115% 01/17/39	06/15/2026	Paydown		7,097,902	7,097,902	7,077,502	7,093,599	0	4,303	0	4,303	0	7,097,902	0	0	0	185,318	01/17/2039	1.A
..06054M-AF-0	BACM 2016-UB10 XA 1.669% 07/15/49	05/01/2026	Paydown		0	0	860,620	0	0	0	0	0	0	0	0	0	0	75,105	07/15/2049	1.A FE
..06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61	06/01/2026	Paydown		520,261	520,261	535,832	522,508	0	(2,247)	0	(2,247)	0	520,261	0	0	0	9,439	08/15/2061	1.A
..06539L-BC-3	BN 2018-BN13 XA 0.599% 08/15/61	06/01/2026	Paydown		0	0	107,827	73,640	0	(73,640)	0	(73,640)	0	0	0	0	0	18,972	08/15/2061	1.A FE
..06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.984% 01/15/63	06/01/2026	Paydown		0	0	4,407	2,571	0	(2,571)	0	(2,571)	0	0	0	0	0	355	01/15/2063	1.A FE
..06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61	06/01/2026	Paydown		479,680	479,680	494,059	481,325	0	(1,645)	0	(1,645)	0	479,680	0	0	0	8,019	03/15/2061	1.A
..06540T-AE-0	BANK 2018-BN11 XA 0.587% 03/15/61	06/01/2026	Paydown		0	0	11,859	3,832	0	(3,832)	0	(3,832)	0	0	0	0	0	922	03/15/2061	1.A FE
..06540W-BH-5	BANK 2019-BN19 XA 1.069% 08/15/61	06/01/2026	Paydown		0	0	22,589	14,805	0	(14,805)	0	(14,805)	0	0	0	0	0	2,228	08/15/2061	1.A FE
..06541F-BB-4	BANK 2017-BNK4 XA 1.481% 05/15/50	05/05/2026	BMO CAPITAL MARKETS CORP		114,477	0	937,626	141,936	0	(65,922)	0	(65,922)	0	76,014	0	38,463	38,463	81,319	05/15/2050	1.A FE
..06541F-BB-4	BANK 2017-BNK4 XA 1.481% 05/15/50	06/01/2026	Paydown		0	0	8,539	1,293	0	(1,293)	0	(1,293)	0	0	0	0	0	695	05/15/2050	1.A FE
..06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.798% 12/15/52	06/01/2026	Paydown		0	0	4,903	3,030	0	(3,030)	0	(3,030)	0	0	0	0	0	421	12/15/2052	1.A FE
..066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.975% 05/15/57	06/01/2026	Paydown		0	0	607	406	0	(406)	0	(406)	0	0	0	0	0	64	05/15/2057	1.A FE
..07332V-BJ-3	Barclays Commc2017C1 gage S 2017-C1 XA 1.603% 02/15/50	06/01/2026	Paydown		0	0	98,926	18,310	0	(18,310)	0	(18,310)	0	0	0	0	0	13,295	02/15/2050	1.A FE
..08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51	06/01/2026	Paydown		871,039	871,039	897,168	873,764	0	(2,725)	0	(2,725)	0	871,039	0	0	0	15,100	07/15/2051	1.A
..08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.915% 12/15/72	06/01/2026	Paydown		0	0	21,162	9,459	0	(13,476)	0	(13,476)	0	0	0	0	0	1,827	12/15/2072	1.D FE
..08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.088% 04/15/55	06/01/2026	Paydown		0	0	3,649	1,745	0	(1,745)	0	(1,745)	0	0	0	0	0	135	04/15/2055	1.A FE
..08163A-AF-0	BMARK 2020-B18 XA 1.874% 07/15/53	06/01/2026	Paydown		0	0	40,213	17,786	0	(17,786)	0	(17,786)	0	0	0	0	0	2,928	07/15/2053	1.A FE
..08163U-AD-1	BENCHMARK Mortga2024V10 2024-V10 XA 1.522% 09/15/57	06/01/2026	Paydown		0	0	154	111	0	(112)	0	(112)	0	0	0	0	0	16	09/15/2057	1.A FE
..08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.298% 01/10/57	06/01/2026	Paydown		0	0	225	132	0	(132)	0	(132)	0	0	0	0	0	23	01/10/2057	1.A FE
..08163Y-AV-3	BENCHMARK Mortga2024V7 2024-V7 XA 0.881% 05/15/56	06/01/2026	Paydown		0	0	329	223	0	(223)	0	(223)	0	0	0	0	0	40	05/15/2056	1.A FE
..08164B-AE-0	BENCHMARK Mortga2025V14 2025-V14 XA 0.980% 04/15/57	06/01/2026	Paydown		0	0	803	803	0	(803)	0	(803)	0	0	0	0	0	82	04/15/2057	1.A FE
..08164J-AH-6	BENCHMARK Mortga2026B43 2026-B43 XA 1.240% 04/15/63	06/01/2026	Paydown		0	0	2,808	0	0	(2,808)	0	(2,808)	0	0	0	0	0	41	04/15/2063	1.A FE
..081921-BA-5	BENCHMARK Mortga2024V11 2024-V11 XA 0.773% 11/15/57	06/01/2026	Paydown		0	0	106	78	0	(79)	0	(79)	0	0	0	0	0	11	11/15/2057	1.A FE
..081927-AC-9	BENCHMARK Mortga2024V6 2024-V6 XA 1.577% 03/15/57	06/01/2026	Paydown		0	0	1,752	1,144	0	(1,144)	0	(1,144)	0	0	0	0	0	183	03/15/2057	1.A FE
..09660S-AV-2	BMO Mortgage Tru20245C4 2024-5C4 XA 0.811% 05/15/57	06/01/2026	Paydown		0	0	2,134	1,001	0	(1,001)	0	(1,001)	0	0	0	0	0	222	05/15/2057	1.A FE
..09660W-AV-3	BMO Mortgage Tru20245C7 2024-5C7 XA 1.143% 11/15/57	06/01/2026	Paydown		0	0	433	338	0	(338)	0	(338)	0	0	0	0	0	44	11/15/2057	1.A FE
..12433H-AG-9	BX Trust 2025BCAT 2025-BCAT D 6.275% 08/15/42	06/15/2026	Paydown		1,291,424	1,291,424	1,291,424	1,291,424	0	0	0	0	0	1,291,424	0	0	0	40,469	08/15/2042	1.A
..12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B 4.478% 09/15/34	05/15/2026	Paydown		15,311,606	15,311,606	15,264,881	15,304,873	0	6,733	0	6,733	0	15,311,606	0	0	0	291,357	09/15/2034	1.A
..12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C 4.628% 09/15/34	05/15/2026	Paydown		8,583,779	8,583,779	8,557,684	8,580,024	0	3,756	0	3,756	0	8,583,779	0	0	0	168,731	09/15/2034	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51	06/01/2026	Paydown		682,794		682,794	703,275	685,243	0	(2,449)	(2,449)	0	682,794	0	0	0	11,992	05/15/2051	1.A
..90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51	06/01/2026	Paydown		354,487		354,487	365,121	355,630	0	(1,142)	(1,142)	0	354,487	0	0	0	6,161	06/15/2051	1.A
..90276Y-AF-0	UBSCM 2019-C16 XA 1.684% 04/15/52	06/01/2026	Paydown		0		0	24,957	12,650	0	(12,650)	(12,650)	0	0	0	0	0	2,722	04/15/2052	1.A FE
..90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51	06/01/2026	Paydown		537,727		537,727	553,858	539,627	0	(1,901)	(1,901)	0	537,727	0	0	0	9,330	08/15/2051	1.A
..92937U-AJ-7	WFRBS 2013-C13 D 4.088% 05/15/45	06/01/2026	Paydown		56,996		56,996	58,929	56,996	0	0	0	0	56,996	0	0	0	946	05/15/2045	1.A
..95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48	06/01/2026	Paydown		2,990,570		2,990,570	2,860,185	2,956,448	0	34,122	34,122	0	2,990,570	0	0	0	47,610	07/15/2048	1.A
..95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.916% 12/15/49	06/01/2026	Paydown		0		0	68,038	10,976	0	(10,976)	(10,976)	0	0	0	0	0	11,807	12/15/2049	1.A FE
..95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.029% 07/15/50	06/01/2026	Paydown		0		0	60,135	12,831	0	(12,831)	(12,831)	0	0	0	0	0	5,753	07/15/2050	1.A FE
..95002U-BE-0	WFCM 2020-C58 XA 1.898% 07/15/53	06/01/2026	Paydown		0		0	330,839	232,858	0	(232,858)	(232,858)	0	0	0	0	0	23,860	07/15/2053	1.A FE
..95002X-BH-7	WFCM 2020-C57 XA 2.170% 08/15/53	06/01/2026	Paydown		0		0	11,958	8,431	0	(8,431)	(8,431)	0	0	0	0	0	1,059	08/15/2053	1.A FE
..95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.525% 04/15/55	06/01/2026	Paydown		0		0	4,536	2,907	0	(2,907)	(2,907)	0	0	0	0	0	283	04/15/2055	1.A FE
..95004J-AD-6	Wells Fargo Comm20255C3 ortgag 2025-5C3 XA 1.043% 01/15/58	06/01/2026	Paydown		0		0	2,011	1,555	0	(1,555)	(1,555)	0	0	0	0	0	204	01/15/2058	1.A FE
..95004V-AE-7	Wells Fargo Comm2025AURAortgag 2025-AURA C 5.917% 10/15/42	06/15/2026	Paydown		43,126		43,126	43,019	43,026	0	101	101	0	43,126	0	0	0	1,301	10/15/2042	1.G FE
..95004V-AG-2	Wells Fargo Comm2025AURAortgag 2025-AURA D 6.517% 10/15/42	06/15/2026	Paydown		13,657		13,657	13,623	13,625	0	32	32	0	13,657	0	0	0	453	10/15/2042	2.C FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					213,685,867	213,788,198	214,331,672	211,181,541	0	(384,975)	0	(384,975)	0	213,736,050	0	(50,183)	(50,183)	4,981,614	XXX	XXX
..61034U-AN-5	Monroe Capital M20201A LLC 2020-1A XR2 4.892% 08/20/37	05/20/2026	Paydown		1,250,000		1,250,000	1,250,000	1,250,000	0	0	0	0	1,250,000	0	0	0	31,576	08/20/2037	1.A FE
..88429P-AW-2	37 Capital CLO Ltd 5.373% 07/15/34	06/10/2026	Paydown		8,400,000		8,400,000	8,400,000	8,400,000	0	0	0	0	8,400,000	0	0	0	303,335	07/15/2034	1.C FE
..00852H-AJ-0	AGL CLO Ltd. 202326A 2023-26A XR 4.622% 10/21/38	04/21/2026	Paydown		714,286		714,286	714,286	714,286	0	0	0	0	714,286	0	0	0	17,048	10/21/2038	1.A FE
..00901A-AS-6	Aimco 201910A 2019-10A ARR 5.074% 07/22/37	06/12/2026	Paydown		10,000,000		10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	0	0	333,467	07/22/2037	1.A FE
..00901U-AA-1	Aimco 202422A 2024-22A A 5.175% 04/19/37	05/27/2026	Paydown		10,000,000		10,000,000	10,006,250	0	(6,250)	(6,250)	(6,250)	0	10,000,000	0	0	0	182,381	04/19/2037	1.A FE
..00901U-AC-7	Aimco 202422A 2024-22A B 5.625% 04/19/37	05/27/2026	Paydown		15,000,000		15,000,000	15,000,000	15,000,000	0	0	0	0	15,000,000	0	0	0	521,037	04/19/2037	1.C FE
..00901U-AE-3	Aimco 202422A 2024-22A C 6.075% 04/19/37	05/27/2026	Paydown		13,500,000		13,500,000	13,500,000	13,500,000	0	0	0	0	13,500,000	0	0	0	505,890	04/19/2037	1.F FE
..01751A-AN-6	Allegro CLO Ltd 20212A 2021-2A XR 4.623% 10/15/38	04/15/2026	Paydown		678,571		678,571	678,571	678,571	0	0	0	0	678,571	0	0	0	16,260	10/15/2038	1.A FE
..03768C-AN-9	Apidos CLO Ltd XXXA XXXA A1AR 4.755% 10/18/31	04/20/2026	Paydown		2,057,159		2,057,159	2,057,159	2,057,159	0	0	0	0	2,057,159	0	0	0	50,516	10/18/2031	1.A FE
..05072M-AG-8	Audax Senior Deb20204A LC 2020-4A AR 6.225% 04/20/35	06/02/2026	Paydown		30,000,000		30,000,000	30,000,000	30,000,000	0	0	0	0	30,000,000	0	0	0	1,182,700	04/20/2035	1.A FE
..054978-AJ-0	BBAM US CLO LTD.20221A 2022-1A XR 4.623% 03/30/38	04/15/2026	Paydown		475,000		475,000	475,000	475,000	0	0	0	0	475,000	0	0	0	11,382	03/30/2038	1.A FE
..072929-AN-2	Bayswater Park C20231A 2023-1A XR 4.625% 01/20/39	04/20/2026	Paydown		354,167		354,167	354,167	354,167	0	0	0	0	354,167	0	0	0	5,056	01/20/2039	1.A FE
..07335Y-AC-0	BDS Ltd 2021FL10 2021-FL10 AS 5.402% 12/16/36	04/20/2026	Paydown		250,000		250,000	249,375	249,691	0	309	309	0	250,000	0	0	0	4,659	12/16/2036	1.A FE
..08181J-AH-5	Benefit Street P20185BA CLO Lt 2018-5BA A1R 5.205% 07/20/37	06/16/2026	Paydown		25,240,000		25,240,000	25,373,772	25,364,105	(124,105)	0	(124,105)	0	25,240,000	0	0	0	885,232	07/20/2037	1.A FE
..09629V-AC-7	BLUEM 2018-2A A 5.023% 08/15/31	05/15/2026	Paydown		2,441,668		2,441,668	2,441,668	2,441,668	0	0	0	0	2,441,668	0	0	0	62,238	08/15/2031	1.A FE
..107934-AC-5	Bridge Street CL20241A 2024-1A B 5.825% 04/20/37	05/08/2026	Paydown		12,500,000		12,500,000	12,500,000	12,500,000	0	0	0	0	12,500,000	0	0	0	410,975	04/20/2037	1.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..143133-AL-0	Carlyle Global M20216A rategi 2021-6A XR 4.623% 01/15/38	04/15/2026	Paydown		687,500	687,500	687,500	687,500	0	0	0	0	0	687,500	0	0	0	16,474	01/15/2038	1.A FE
..143168-BQ-7	Carlyle Global M20191A rategi 2019-1A CR2 6.275% 04/20/31	05/06/2026	RBC/DAIN		703,850	700,000	700,000	700,000	0	0	0	0	0	700,000	0	3,850	3,850	24,643	04/20/2031	2.A FE
..22824D-AJ-8	CCITY 2021-1A A2 5.657% 07/20/34	05/14/2026	BANK of AMERICA SEC		20,061,800	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	61,800	61,800	660,850	07/20/2034	1.C FE
..29003E-AU-9	Elmwood CLO VIII20211A 2021-1A BR 5.675% 04/20/37	05/15/2026	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	497,223	04/20/2037	1.C FE
..29003E-AW-5	Elmwood CLO VIII20211A 2021-1A CR 6.175% 04/20/37	05/15/2026	Paydown		15,250,000	15,250,000	15,250,000	15,250,000	0	0	0	0	0	15,250,000	0	0	0	549,354	04/20/2037	1.F FE
..29244R-AC-9	Empower CLO Ltd.20241A 2024-1A B 5.667% 04/25/37	05/07/2026	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	614,184	04/25/2037	1.C FE
..29244R-AE-5	Empower CLO Ltd.20241A 2024-1A C 6.167% 04/25/37	05/07/2026	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	300,383	04/25/2037	1.F FE
..29244R-AJ-4	Empower CLO Ltd.20241A 2024-1A A2 5.467% 04/25/37	05/07/2026	Paydown		9,000,000	9,000,000	9,096,300	9,086,024	0	(86,024)	0	(86,024)	0	9,000,000	0	0	0	266,783	04/25/2037	1.A FE
..34966Y-AA-4	Fortress Credit 202535A ities 2025-35A A1 5.075% 07/20/33	04/20/2026	Paydown		2,864,042	2,864,042	2,864,042	2,864,042	0	0	0	0	0	2,864,042	0	0	0	121,343	07/20/2033	1.A FE
..36321E-AG-0	Galaxy CLO Ltd 202433A 2024-33A B1 5.625% 04/20/37	04/20/2026	Paydown		7,300,000	7,300,000	7,300,000	7,300,000	0	0	0	0	0	7,300,000	0	0	0	211,366	04/20/2037	1.C FE
..36321E-AQ-8	Galaxy CLO Ltd 202433A 2024-33A C 6.075% 04/20/37	04/20/2026	Paydown		7,700,000	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	0	0	240,466	04/20/2037	1.F FE
..37149L-AL-1	Generate CLO Ltd 7A 7A A1R 5.284% 04/22/37	06/17/2026	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	886,356	04/22/2037	1.A FE
..37149L-AQ-0	Generate CLO Ltd 7A 7A BR 5.864% 04/22/37	06/17/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	392,887	04/22/2037	1.C FE
..40637L-AC-4	HSY 2021-4A B 5.687% 04/20/34	05/14/2026	BANK of AMERICA SEC		5,518,755	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	18,755	18,755	182,682	04/20/2034	1.C FE
..40637L-AE-0	HSY 2021-4A C 6.087% 04/20/34	05/14/2026	BANK of AMERICA SEC		8,029,440	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	29,440	29,440	284,120	04/20/2034	1.F FE
..43133J-AA-6	HITR 2019-2A A1 5.660% 05/22/39	05/22/2026	Paydown		82,803	82,803	82,492	82,783	0	19	0	19	0	82,803	0	0	0	2,385	05/22/2039	1.B FE
..44934D-AA-8	ICG US CLO Ltd 20241A 2024-1A A1 5.273% 04/15/37	06/12/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	357,432	04/15/2037	1.A FE
..44934D-AC-4	ICG US CLO Ltd 20241A 2024-1A B 5.773% 04/15/37	06/12/2026	Paydown		9,200,000	9,200,000	9,200,000	9,200,000	0	0	0	0	0	9,200,000	0	0	0	359,504	04/15/2037	1.C FE
..46148J-AC-8	Invesco CLO LTD 20241RA 2024-1RA BR 5.773% 04/15/37	04/02/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	276,910	04/15/2037	1.C FE
..46148J-AE-4	Invesco CLO LTD 20241RA 2024-1RA CR 6.223% 04/15/37	04/02/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	298,035	04/15/2037	1.F FE
..481950-AL-7	KKR Financial CL 44A 44A X 4.575% 01/20/39	04/20/2026	Paydown		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	8,964	01/20/2039	1.A FE
..48275R-AC-1	Kref 2018-Ft1 LT2021FL2 2021-FL2 AS 5.051% 02/15/39	06/17/2026	Paydown		9,574,815	9,574,815	9,574,815	9,574,815	0	0	0	0	0	9,574,815	0	0	0	202,243	02/15/2039	1.A FE
..55818R-BL-9	Madison Park Fun201414A 2014-14A AR4 4.624% 10/22/30	04/22/2026	Paydown		1,784,767	1,784,767	1,784,767	1,784,767	0	0	0	0	0	1,784,767	0	0	0	42,627	10/22/2030	1.A FE
..63942Y-AN-4	Navesink CLO, LI20242A 2024-2A XR 4.623% 01/15/36	04/15/2026	Paydown		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	4,622	01/15/2036	1.A FE
..66860G-BG-8	Northwoods Capit201715A 2017-15A XR3 4.675% 03/20/38	04/20/2026	Paydown		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	6,055	03/20/2038	1.A FE
..67402P-AC-1	Oaktree CLO Ltd 202425A 2024-25A B 5.725% 04/20/37	06/10/2026	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	262,994	04/20/2037	1.C FE
..67576F-AN-9	OCT18 2018-18A B2R 3.135% 04/16/31	04/16/2026	Paydown		22,430,000	22,430,000	22,430,000	22,430,000	0	0	0	0	0	22,430,000	0	0	0	351,568	04/16/2031	1.E FE
..67706H-BU-1	OHA Loan Funding20131A 2013-1A A2R3 5.366% 04/23/37	06/12/2026	Paydown		8,700,000	8,700,000	8,783,520	8,774,676	0	(74,676)	0	(74,676)	0	8,700,000	0	0	0	305,272	04/23/2037	1.A FE
..69703J-AC-7	Palmer Square CL20241A 2024-1A B 5.673% 04/15/37	04/15/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	313,303	04/15/2037	1.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..69703J-AE-3	Palmer Square CL20241A 2024-1A C 5.973% 04/15/37	04/15/2026	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	389,442	04/15/2037	1.F FE
..69703P-AL-3	Palmer Square CL20181A 2018-1A A1R 5.195% 04/18/37	06/18/2026	Paydown		1,600,000	1,600,000	1,604,800	1,604,589	0	(4,589)	0	(4,589)	0	1,600,000	0	0	0	56,472	04/18/2037	1.A FE
..69704C-AA-5	Palmer Square Lo20251A ng Ltd 2025-1A A1 4.451% 02/15/33	05/15/2026	Paydown		208,000	208,000	207,480	207,488	0	512	0	512	0	208,000	0	0	0	4,711	02/15/2033	1.A FE
..75889H-AL-4	Regatta XXIV Fun20215A . 2021-5A X 4.775% 01/20/38	04/20/2026	Paydown		556,667	556,667	556,667	556,667	0	0	0	0	0	556,667	0	0	0	13,726	01/20/2038	1.A FE
..76761R-BG-3	RSRYA 2016-3A AR3 4.725% 01/18/34	04/20/2026	Paydown		1,728,306	1,728,306	1,728,306	1,728,306	0	0	0	0	0	1,728,306	0	0	0	27,017	01/18/2034	1.A FE
..77341D-AA-5	ROCKT 2017-3A A 5.127% 10/20/30	04/20/2026	Paydown		3,125	3,125	3,124	3,121	0	4	0	4	0	3,125	0	0	0	83	10/20/2030	1.A FE
..77587M-AL-4	Romark CLO Ltd 20193A 2019-3A A2AR 5.685% 10/15/34	05/14/2026	BANK of AMERICA SEC		15,039,150	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	39,150	39,150	510,987	10/15/2034	1.C FE
..77587M-AN-0	Romark CLO Ltd 20193A 2019-3A BR 6.085% 10/15/34	05/14/2026	BANK of AMERICA SEC		7,276,173	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	26,173	26,173	264,055	10/15/2034	1.F FE
..78486B-AA-2	Starwood Commc2021FL2 gage T 2021-FL2 A 4.948% 04/18/38	04/16/2026	Paydown		1,451,335	1,451,335	1,451,335	1,451,335	0	0	0	0	0	1,451,335	0	0	0	24,207	04/18/2038	1.A FE
..78486B-AC-8	Starwood Commc2021FL2 gage T 2021-FL2 AS 5.204% 04/18/38	06/18/2026	Paydown		20,157,003	20,157,003	19,880,767	20,126,832	0	30,171	0	30,171	0	20,157,003	0	0	0	432,812	04/18/2038	1.A FE
..81785B-AA-4	720 East CLO Ltd20241A 2024-1A A1 5.273% 04/15/37	06/09/2026	Paydown		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	300,082	04/15/2037	1.A FE
..81785B-AE-6	720 East CLO Ltd20241A 2024-1A B 5.673% 04/15/37	06/09/2026	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	208,654	04/15/2037	1.C FE
..83011Q-AA-3	Sixth Street CLO202424A 2024-24A A 5.186% 04/23/37	04/17/2026	Paydown		26,590,000	26,590,000	26,757,517	26,736,012	0	(146,012)	0	(146,012)	0	26,590,000	0	0	0	687,638	04/23/2037	1.A FE
..83614D-AU-9	SNOPT 2019-4A A1R 4.947% 04/25/33	04/27/2026	Paydown		317,018	317,018	317,018	317,018	0	0	0	0	0	317,018	0	0	0	8,082	04/25/2033	1.A FE
..83614D-AW-5	SNOPT 2019-4A BR 5.567% 04/25/33	05/14/2026	HUNTINGTON INVESTMENT CO		5,524,750	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	24,750	24,750	172,771	04/25/2033	1.C FE
..87170B-AC-0	Symphony CLO Ltd202443A 2024-43A A2 5.393% 04/15/37	05/29/2026	Paydown		6,000,000	6,000,000	6,054,600	6,048,790	0	(48,790)	0	(48,790)	0	6,000,000	0	0	0	206,675	04/15/2037	1.A FE
..871987-AA-1	Symphony CLO Ltd202442A 2024-42A A1 5.210% 04/17/37	05/28/2026	Paydown		3,000,000	3,000,000	3,008,250	3,007,960	0	(7,960)	0	(7,960)	0	3,000,000	0	0	0	98,327	04/17/2037	1.A FE
..87249Q-AL-4	TICP CLO Ltd 201811A 2018-11A AR 5.197% 04/25/37	05/07/2026	Paydown		2,000,000	2,000,000	2,006,000	2,005,797	0	(5,797)	0	(5,797)	0	2,000,000	0	0	0	56,405	04/25/2037	1.A FE
..92557U-AY-3	VIBR 2015-3A A2RR 5.787% 10/20/31	04/20/2026	Paydown		8,511,875	8,511,875	8,511,875	8,511,875	0	0	0	0	0	8,511,875	0	0	0	253,410	10/20/2031	1.A FE
..925930-AW-9	Vibrant CLO Ltd 202316A 2023-16A A2R 5.673% 07/15/36	06/03/2026	Paydown		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	998,773	07/15/2036	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					544,112,025	543,908,107	544,191,423	534,375,044	0	(473,188)	0	(473,188)	0	543,908,107	0	203,918	203,918	17,279,109	XXX	XXX
..34918Q-AU-6	Fort Washington 20191A -1 2019-1A XR2 4.725% 10/20/37	04/20/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,404	10/20/2037	1.A FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,404	XXX	XXX
..06761*-AA-4	BARINGS Barings NAPFL II 4.250% 10/11/31	06/25/2026	Redemption	100.0000	2,367,327	2,367,327	2,367,327	2,367,327	0	0	0	0	0	2,367,327	0	0	0	34,441	10/11/2031	2.B PL
..72304*-AA-8	PINEBRIDGE 8.417% 09/21/32	04/27/2026	Redemption	100.0000	72,836	72,836	72,836	61,866	0	0	0	0	0	72,836	0	0	0	1,393	09/21/2032	2.C FE
..72304*-AB-6	PINEBRIDGE 10.417% 09/21/32	04/27/2026	Redemption	100.0000	33,107	33,107	33,107	28,121	0	0	0	0	0	33,107	0	0	0	784	09/21/2032	4.A FE
..66847*-AA-3	SoFi Class A 05/21/33	06/12/2026	Redemption	100.0000	1,519,545	1,519,545	1,519,545	0	0	0	0	0	0	1,519,545	0	0	0	1,888	05/21/2033	1.A Z
..66847*-AB-1	SoFi Class B 05/21/33	06/12/2026	Redemption	100.0000	531,609	531,609	531,609	0	0	0	0	0	0	531,609	0	0	0	885	05/21/2033	1.G Z
..66847*-AC-9	SoFi Class C 05/21/33	06/12/2026	Redemption	100.0000	679,210	679,210	679,210	0	0	0	0	0	0	679,210	0	0	0	1,277	05/21/2033	2.C Z
..66847*-AD-7	SoFi Class D 05/21/33	06/12/2026	Redemption	100.0000	216,841	216,841	216,841	0	0	0	0	0	0	216,841	0	0	0	592	05/21/2033	3.C Z
..66847*-AE-5	SoFi Class E 05/21/33	06/12/2026	Redemption	100.0000	406,739	406,739	406,739	0	0	0	0	0	0	406,739	0	0	0	1,112	05/21/2033	4.C Z
..72304*-AA-6	PINEBRIDGE 6.000% 09/30/33	06/29/2026	Redemption	100.0000	54,356	54,356	54,356	49,296	0	0	0	0	0	54,356	0	0	0	764	09/30/2033	2.B PL
..40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36	06/03/2026	Redemption	100.0000	1,149,735	1,149,735	1,149,735	1,149,735	0	0	0	0	0	1,149,735	0	0	0	21,580	12/31/2036	1.F PL

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..05601@-AA-8	Benefit Street Partners 6.000% 12/31/28 Bridgecrest Lend20231 Secur 2023-1 C	05/22/2026	Redemption 100.0000		1,469,637	1,469,637	1,469,637	1,469,637	0	0	0	0	0	1,469,637	0	0	0	40,024	12/31/2028	2.B PL
..108056-AE-2	7.100% 08/15/29 Bridgecrest Lend20242 Secur 2024-2 A3	06/15/2026	Paydown		6,869,867	6,869,867	6,869,085	6,869,649	0	218	0	218	0	6,869,867	0	0	0	211,745	08/15/2029	1.A FE
..10805M-AC-1	5.840% 06/15/28 Bridgecrest Lend20242 Secur 2024-2 B	05/15/2026	Paydown		433,863	433,863	433,862	433,862	0	2	0	2	0	433,863	0	0	0	8,724	06/15/2028	1.A FE
..10805M-AD-9	5.940% 02/15/30 Bridge Trust 2025SFR1 2025-SFR1 B 4.200%	06/15/2026	Paydown		5,030,391	5,030,391	5,029,925	5,030,257	0	133	0	133	0	5,030,391	0	0	0	138,783	02/15/2030	1.B FE
..10807G-AB-4	09/17/42 Cascade Funding 2022AB2 Trust 2022-AB2 A	05/01/2026	Paydown		19,326	19,326	18,421	18,468	0	859	0	859	0	19,326	0	0	0	338	09/17/2042	1.D FE
..12530J-AA-0	2.000% 02/25/52 CoreVest America20204 e Ltd 2020-4 XB	06/25/2026	Paydown		869,592	869,592	823,349	857,583	0	12,009	0	12,009	0	869,592	0	0	0	7,169	02/25/2052	1.A FE
..21873A-AE-7	2.456% 12/15/52 CoreVest America20204 e Ltd 2020-4 B	06/01/2026	Paydown		0	0	33,433	17,445	0	(17,445)	0	(17,445)	0	0	0	0	0	3,748	12/15/2052	1.A FE
..21873A-AG-2	1.707% 12/15/52 CoreVest America20212 e Ltd 2021-2 A	06/01/2026	Paydown		376,538	376,538	338,501	373,221	0	3,317	0	3,317	0	376,538	0	0	0	2,774	12/15/2052	1.A FE
..21873B-AA-3	1.408% 07/15/54 CoreVest America20203 e Ltd 2020-3 XA	06/01/2026	Paydown		1,624,039	1,624,039	1,446,941	1,564,059	0	59,980	0	59,980	0	1,624,039	0	0	0	10,452	07/15/2054	1.A FE
..21873C-AC-7	3.722% 08/15/53 CoreVest America20211 e Ltd 2021-1 A	06/01/2026	Paydown		0	0	348,843	25,448	0	(25,448)	0	(25,448)	0	0	0	0	0	188,685	08/15/2053	1.A FE
..21873L-AA-1	1.569% 04/15/53 CoreVest America20213 e Trus 2021-3 A	06/01/2026	Paydown		1,374,521	1,374,521	1,164,032	1,331,407	0	43,114	0	43,114	0	1,374,521	0	0	0	7,461	04/15/2053	1.A FE
..21873N-AA-7	1.900% 10/15/54 CSMC 2005-5 A2F 4.816% 04/25/36	06/01/2026	Paydown		992,411	992,411	894,759	976,544	0	15,867	0	15,867	0	992,411	0	0	0	7,173	10/15/2054	1.A FE
..225470-QY-2	DT Auto Owner Tr20233A 6.400% 05/15/29	06/25/2026	Paydown		25,481	25,481	11,426	37	0	25,444	0	25,444	0	25,481	0	0	0	37	04/25/2036	1.A FM
..23345W-AC-9	ELARA HGVTIMESH2023A ER 2023-A B 6.530%	06/15/2026	Paydown		2,357,681	2,357,681	2,385,955	0	0	(28,274)	0	(28,274)	0	2,357,681	0	0	0	62,528	05/15/2029	1.B FE
..28415A-AB-3	02/25/38 EHGVT 2019-A B 2.910% 01/25/34	06/25/2026	Paydown		295,607	295,607	296,439	296,575	0	(968)	0	(968)	0	295,607	0	0	0	7,999	02/25/2038	1.G FE
..28416T-AB-1	Exeter Automobil20213A ables 1.550%	05/25/2026	Paydown		1,263,817	1,263,817	1,263,611	1,263,464	0	353	0	353	0	1,263,817	0	0	0	15,172	01/25/2034	1.F FE
..30166A-AF-1	06/15/27 Exeter Automobil20254A ables 2025-4A A2	04/15/2026	Paydown		3,089,719	3,089,719	2,963,958	3,046,014	0	43,705	0	43,705	0	3,089,719	0	0	0	15,964	06/15/2027	1.A FE
..30167K-AB-7	4.530% 03/15/28 Finance of Ameri2023S1 tured 2023-S1 A1	06/15/2026	Paydown		11,013,442	11,013,442	11,012,939	11,013,141	0	302	0	302	0	11,013,442	0	0	0	203,945	03/15/2028	1.A FE
..31739R-AA-1	3.000% 02/23/53 Finance of Ameri2023S2 tured 2023-S2 A1	06/25/2026	Paydown		283,620	283,620	260,308	282,246	0	1,374	0	1,374	0	283,620	0	0	0	3,413	02/23/2053	1.A FE
..31739T-AA-7	6.500% 04/25/73 Finance of Ameri2024S2 tured 2024-S2 A1	06/25/2026	Paydown		36,951,173	36,951,173	36,169,494	37,229,138	0	(277,965)	0	(277,965)	0	36,951,173	0	0	0	1,189,555	04/25/2073	1.A FE
..31739V-AA-2	3.500% 04/25/74 Finance of Ameri2024S1 tured 2024-S1 A1	06/25/2026	Paydown		86,518	86,518	83,571	84,743	0	1,775	0	1,775	0	86,518	0	0	0	1,231	04/25/2074	1.A FE
..31740R-AB-6	3.500% 02/25/74 FirstKey Homes T2022SFR2 2022-SFR2 A 4.250%	06/25/2026	Paydown		1,052,942	1,052,942	1,018,810	1,034,511	0	18,431	0	18,431	0	1,052,942	0	0	0	14,039	02/25/2074	1.A FE
..33767P-AA-6	07/17/39 FirstKey Homes 2021SFR33 Trus 2021-SFR3 A	06/01/2026	Paydown		45,308	45,308	43,703	44,683	0	625	0	625	0	45,308	0	0	0	809	07/17/2039	1.A FE
..33768J-AA-9	2.135% 12/17/38 GE CAPITAL MTG SERVICES INC 1998-HE1 A7	06/01/2026	Paydown		76,086	76,086	67,844	74,064	0	2,022	0	2,022	0	76,086	0	0	0	669	12/17/2038	1.A FE
..36158G-BB-3	6.465% 06/25/28 GMAC 2007-HE2 A6 6.249% 12/25/37	06/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	5.C FM
..36186L-AG-8	GLS Auto Receiva20213A st 1.480% 07/15/27	06/01/2026	Paydown		12,759	14,575	13,969	14,653	0	(1,895)	0	(1,895)	0	12,759	0	0	0	470	12/25/2037	5.C FM
..36263L-AG-4	GLS Auto Receiva20233A st 2023-3A C 6.010%	05/15/2026	Paydown		241,153	241,153	227,598	239,503	0	1,651	0	1,651	0	241,153	0	0	0	1,284	07/15/2027	1.A FE
..36267P-AG-1	05/15/29 GLS Auto Select 20232A les Tr 2023-2A A3	06/15/2026	Paydown		2,030,194	2,030,194	2,030,032	2,030,159	0	35	0	35	0	2,030,194	0	0	0	50,233	05/15/2029	1.A FE
..36269E-AC-3	6.380% 02/15/29	06/15/2026	Paydown		2,546,347	2,546,347	2,545,977	2,546,235	0	112	0	112	0	2,546,347	0	0	0	78,544	02/15/2029	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..362929-AE-1	GLS Auto Receiva20234A st 2023-4A C 6.650% 08/15/29	06/15/2026	Paydown		3,654,758	3,654,758	3,654,030	3,654,429	0	330	0	330	0	3,654,758	0	0	0	104,306	08/15/2029	1.A FE
..37964V-AD-9	GLS Auto Receiva20242A st 2024-2A B 5.770% 11/15/28	06/15/2026	Paydown		2,448,330	2,448,330	2,447,996	2,448,248	0	82	0	82	0	2,448,330	0	0	0	57,891	11/15/2028	1.A FE
..37989A-AG-9	GLS Auto Receiva20243A st 2024-3A B 5.080% 01/16/29	06/15/2026	Paydown		1,237,468	1,237,468	1,237,349	1,237,422	0	46	0	46	0	1,237,468	0	0	0	31,024	01/16/2029	1.C FE
..37989E-AC-0	GLS Auto Select 20243A les Tr 2024-3A A2 5.590% 10/15/29	06/15/2026	Paydown		152,352	152,352	152,350	152,273	0	78	0	78	0	152,352	0	0	0	3,504	10/15/2029	1.A FE
..38014Q-AE-6	GLS Auto Receiva20223A st 6.420% 06/15/28	06/15/2026	Paydown		1,097,511	1,097,511	1,114,531	1,101,791	0	(4,280)	0	(4,280)	0	1,097,511	0	0	0	28,721	06/15/2028	1.A FE
..43283J-AA-4	Hilton Grand Vac20242A rust 2024-2A A 5.500% 03/25/38	06/25/2026	Paydown		641,487	641,487	641,374	641,408	0	79	0	79	0	641,487	0	0	0	14,688	03/25/2038	1.A FE
..43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39	06/25/2028	Paydown		22,921	22,921	22,920	22,920	0	1	0	1	0	22,921	0	0	0	260	02/25/2039	1.A FE
..437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36	06/01/2026	Paydown		6,939	6,939	1,126	12	0	6,928	0	6,928	0	6,939	0	0	0	11	05/25/2036	1.A FM
..437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41	06/01/2026	Paydown		7,666	7,666	6,265	6,829	0	837	0	837	0	7,666	0	0	0	70	09/17/2041	1.B FE
..43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41	06/01/2026	Paydown		19,667	19,667	19,543	19,580	0	87	0	87	0	19,667	0	0	0	210	01/17/2041	1.B FE
..43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41	06/01/2026	Paydown		10,776	10,776	10,776	10,770	0	7	0	7	0	10,776	0	0	0	122	01/17/2041	1.E FE
..43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26	06/01/2026	Paydown		551,317	551,317	477,447	531,715	0	19,602	0	19,602	0	551,317	0	0	0	6,346	12/17/2026	1.A FE
..464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35	05/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2035	1.D FE
..464120-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36	06/01/2026	Paydown		846	846	826	12	0	834	0	834	0	846	0	0	0	22	02/25/2036	1.A FM
..46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	06/15/2026	Paydown		42,516	42,516	45,609	45,272	0	(2,756)	0	(2,756)	0	42,516	0	0	0	542	09/15/2065	1.A FE
..46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67	06/15/2026	Paydown		9,017	9,017	8,111	8,148	0	869	0	869	0	9,017	0	0	0	124	04/15/2067	1.A FE
..46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63	06/15/2026	Paydown		8,245	8,245	8,241	8,242	0	3	0	3	0	8,245	0	0	0	139	03/15/2063	1.A FE
..46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36	06/01/2026	Paydown		18,266	18,266	10,191	4,561	0	13,705	0	13,705	0	18,266	0	0	0	78	07/25/2036	1.A FM
..46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36	06/01/2026	Paydown		20,515	20,515	11,800	5,254	0	15,261	0	15,261	0	20,515	0	0	0	88	07/25/2036	1.A FM
..46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71	06/15/2026	Paydown		104,951	104,951	104,877	104,824	0	128	0	128	0	104,951	0	0	0	1,614	08/17/2071	1.A FE
..46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73	06/15/2026	Paydown		48,688	48,688	48,649	48,631	0	57	0	57	0	48,688	0	0	0	884	08/15/2073	2.A FE
..46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72	06/15/2026	Paydown		200,893	200,893	200,893	200,893	0	0	0	0	0	200,893	0	0	0	3,037	04/15/2072	1.F PL
..46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86	06/15/2026	Paydown		489,676	489,676	489,676	489,676	0	0	0	0	0	489,676	0	0	0	6,825	06/15/2086	1.F PL
..46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79	06/15/2026	Paydown		990,898	990,898	990,898	990,898	0	0	0	0	0	990,898	0	0	0	12,892	02/15/2079	1.F FE
..476928-AA-4	321 Henderson Re2022A1 s LLC 2022-A1 A 5.770% 12/15/81	06/15/2026	Paydown		664,354	664,354	664,354	664,354	0	0	0	0	0	664,354	0	0	0	16,420	12/15/2081	1.F FE
..501687-AC-1	LAD Auto Receiva20221A st 2022-1A C 6.850% 04/15/30	06/15/2026	Paydown		2,572,108	2,572,108	2,571,998	2,572,085	0	24	0	24	0	2,572,108	0	0	0	72,365	04/15/2030	1.A FE
..55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62	04/30/2026	Paydown		48,179	48,179	48,170	48,173	0	7	0	7	0	48,179	0	0	0	1,176	07/31/2062	1.G FE
..55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37	06/20/2026	Paydown		66,537	66,537	66,529	66,532	0	5	0	5	0	66,537	0	0	0	481	10/20/2037	1.A FE
..55400W-AA-7	MVW Owner Trust 20232A 2023-2A A 6.180% 11/20/40	06/20/2026	Paydown		933,124	933,124	932,935	932,961	0	163	0	163	0	933,124	0	0	0	23,999	11/20/2040	1.A FE
..57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35	06/01/2026	Paydown		3,802	3,802	3,802	2,895	0	907	0	907	0	3,802	0	0	0	26	11/25/2035	1.A FM
..61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36	06/01/2026	Paydown		25,018	25,018	13,840	7,092	0	17,926	0	17,926	0	25,018	0	0	0	111	10/25/2036	1.A FM
..61752R-AL-6	MSM 2007-3XS 2H5 6.207% 01/25/47	06/01/2026	Paydown		14,350	14,350	4,569	3,556	0	10,794	0	10,794	0	14,350	0	0	0	64	01/25/2047	1.A FM
..64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35	06/01/2026	Paydown		649	649	606	609	0	40	0	40	0	649	0	0	0	14	08/25/2035	1.A FM
..64831K-AA-4	New Residential 2022SFR1 Loan 2022-SFR1 A 2.400% 02/17/39	06/01/2026	Paydown		31,236	31,236	27,384	29,765	0	1,470	0	1,470	0	31,236	0	0	0	375	02/17/2039	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
. 67080#-AA-6	NUVEEN CPACE LENDING RN FEEDER Class A Note 5.500% 03/20/60	. 06/22/2026	Redemption	100.0000	935,020	935,020	935,020	935,020	0	0	0	0	0	935,020	0	0	0	25,835	03/20/2060	1.C PL
..68267E-AB-0	OnelMain Direct A20191A ivable 3.950% 11/14/28	. 05/14/2026	Paydown		1,979,306	1,979,306	1,873,691	1,957,035	0	22,270	0	22,270	0	1,979,306	0	0	0	31,054	11/14/2028	1.A FE
..682696-AA-7	OnelMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35	. 06/14/2026	Paydown		5,042,703	5,042,703	4,518,768	4,866,376	0	176,327	0	176,327	0	5,042,703	0	0	0	36,594	09/14/2035	1.A FE
..68269D-AA-2	OnelMain Direct A20221A ivable 2022-1A A1 4.650% 03/14/29	. 05/14/2026	Paydown		1,255,929	1,255,929	1,226,690	1,248,923	0	7,007	0	7,007	0	1,255,929	0	0	0	21,430	03/14/2029	1.A FE
..68269M-AA-2	OnelMain Financia20211A ce Tru 2021-1A A1 1.550% 06/16/36	. 06/14/2026	Paydown		1,623,409	1,623,409	1,426,265	1,556,602	0	66,807	0	66,807	0	1,623,409	0	0	0	12,581	06/16/2036	1.A FE
..68269P-AA-5	OnelMain Financia20223A ce Tru 2022-3A A 5.940% 05/15/34	. 06/14/2026	Paydown		6,945,120	6,945,120	6,950,576	6,945,180	0	(61)	0	(61)	0	6,945,120	0	0	0	165,643	05/15/2034	1.A FE
..69410A-AA-4	PACEWell 6 Trust20221 2022-1 A 6.635% 10/11/60	. 06/10/2026	Paydown		2,240,108	2,240,108	2,240,052	2,207,668	0	32,440	0	32,440	0	2,240,108	0	0	0	87,140	10/11/2060	1.A FE
..72303#-AA-7	PINEBRIDGE 6.000% 12/31/31	. 06/26/2026	Redemption	100.0000	12,523	12,523	12,523	12,523	0	0	0	0	0	12,523	0	0	0	236	12/31/2031	1.E PL
..74113S-AB-3	Prestige Auto Re20242A s Trus 2024-2A A2 4.720% 02/15/28	. 05/15/2026	Paydown		898,131	898,131	898,084	898,047	0	84	0	84	0	898,131	0	0	0	15,337	02/15/2028	1.A FE
..74333V-AC-8	Progress Residen2021SFR3st 2021-SFR3 B 1.888% 05/17/26	. 05/01/2026	Paydown		9,620,000	9,620,000	8,549,661	9,460,583	0	159,417	0	159,417	0	9,620,000	0	0	0	75,677	05/17/2026	1.C FE
..74940C-AA-9	Woodward Capital2026CES4ent 2026-CES4 A1A 5.124% 04/25/56	. 06/01/2026	Paydown		322,422	322,422	322,415	0	0	7	0	7	0	322,422	0	0	0	2,101	04/25/2056	1.A FE
..74940E-AA-5	Woodward Capital2026CES2ent 2026-CES2 A1A 4.762% 02/25/56	. 06/01/2026	Paydown		1,854,267	1,854,267	1,854,248	0	0	19	0	19	0	1,854,267	0	0	0	23,109	02/25/2056	1.A FE
..74940L-AA-9	Woodward Capital2026CES3ent 2026-CES3 A1A 5.144% 03/25/56	. 06/01/2026	Paydown		927,087	927,087	927,063	0	0	25	0	25	0	927,087	0	0	0	8,266	03/25/2056	1.A FE
..80285U-AF-8	Santander Drive 20223 eivabl 2022-3 C 4.490% 08/15/29	. 06/15/2026	Paydown		10,445,629	10,445,629	10,377,368	10,435,663	0	9,966	0	9,966	0	10,445,629	0	0	0	193,160	08/15/2029	1.A FE
..80286P-AD-3	Santander Drive 20235 eivabl 2023-5 B 6.160% 12/17/29	. 06/15/2026	Paydown		3,332,623	3,332,623	3,331,789	3,332,377	0	246	0	246	0	3,332,623	0	0	0	92,517	12/17/2029	1.A FE
..80286Y-AC-6	Santander Drive 20242 eivabl 2024-2 A3 5.630% 11/15/28	. 06/15/2026	Paydown		2,677,426	2,677,426	2,677,271	2,677,396	0	30	0	30	0	2,677,426	0	0	0	62,015	11/15/2028	1.A FE
..80287F-AE-2	Santander Drive 20227 eivabl 2022-7 C 6.690% 03/17/31	. 06/15/2026	Paydown		1,159,214	1,159,214	1,182,489	1,164,920	0	(5,706)	0	(5,706)	0	1,159,214	0	0	0	32,028	03/17/2031	1.A FE
..80287H-AE-8	Santander Drive 20225 eivabl 2022-5 C 4.740% 10/16/28	. 04/15/2026	Paydown		252,466	252,466	248,009	252,227	0	239	0	239	0	252,466	0	0	0	3,989	10/16/2028	1.A FE
..802918-AF-9	Santander Drive 20226 eivabl 5.690% 02/18/31	. 06/15/2026	Paydown		147,796	147,796	146,826	147,415	0	381	0	381	0	147,796	0	0	0	4,205	02/18/2031	1.A FE
..82653C-AA-9	Sierra Receivabl20251A ng Co 2025-1A A 4.810% 01/21/42	. 06/20/2026	Paydown		679,603	679,603	679,592	679,592	0	11	0	11	0	679,603	0	0	0	13,471	01/21/2042	1.A FE
..82653C-AB-7	Sierra Receivabl20251A ng Co 2025-1A B 5.100% 01/21/42	. 06/20/2026	Paydown		867,235	867,235	867,123	867,128	0	106	0	106	0	867,235	0	0	0	18,226	01/21/2042	1.F FE
..826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43	. 06/20/2026	Paydown		212,998	212,998	212,940	212,942	0	56	0	56	0	212,998	0	0	0	4,496	01/20/2043	1.A FE
..826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40	. 06/20/2026	Paydown		182,124	182,124	182,085	182,086	0	37	0	37	0	182,124	0	0	0	4,356	01/20/2040	1.F FE
..85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37 TCW Direct Lending Secured B Note 8.914%	. 06/25/2026	Paydown		137,868	137,868	137,861	137,852	0	16	0	16	0	137,868	0	0	0	1,133	09/25/2037	1.A FE
..87251F-AD-1	09/30/32	. 04/22/2026	Redemption	100.0000	2,942,864	2,942,864	2,942,864	2,942,864	0	0	0	0	0	2,942,864	0	0	0	104,726	09/30/2032	2.B FE
..87303*-AA-9	THL Credit 5.000% 12/31/27	. 04/30/2026	Redemption	100.0000	107,894	107,894	103,952	107,894	0	0	0	0	0	1,042	0	0	0	1,042	12/31/2027	1.F PL
..89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58	. 06/01/2026	Paydown		1,519,415	1,519,415	1,432,317	1,502,046	0	17,369	0	17,369	0	1,519,415	0	0	0	23,601	11/25/2058	1.A FE
..89190M-AA-2	Towd Point Mortg2026CES21 2026-CES2 A1A 4.720% 02/25/66	. 06/01/2026	Paydown		226,390	226,390	226,387	0	0	3	0	3	0	226,390	0	0	0	2,609	02/25/2066	1.A FE

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..895974-AA-1	Tricon Residenti2025SFR1 2025-SFR1 A 4.737% 03/17/42	06/17/2026	Paydown		113,783	113,783	113,876	113,876	0	(93)	0	(93)	0	113,783	0	0	0	2,334	03/17/2042	1.A FE
..89614Y-AB-2	Tricon Residenti2021SFR1 2021-SFR1 B 2.244% 07/17/38	06/01/2026	Paydown		8,675,000	8,675,000	7,626,952	8,487,002	0	187,998	0	187,998	0	8,675,000	0	0	0	97,334	07/17/2038	1.B FE
..94980G-AJ-0	WFHET 2004-2 A18 5.000% 10/25/34	06/01/2026	Paydown		277,309	277,309	275,576	275,804	0	1,505	0	1,505	0	277,309	0	0	0	5,577	10/25/2034	1.A FM
..96042X-AF-2	Westlake Automob20231A ivable 2023-1A C 5.740% 08/15/28	06/15/2026	Paydown		3,078,420	3,078,420	3,078,013	3,078,368	0	52	0	52	0	3,078,420	0	0	0	72,763	08/15/2028	1.A FE
..96043C-AB-6	Westlake Automob20243A ivable 2024-3A A2A 4.820% 09/15/27	05/15/2026	Paydown		3,221,022	3,221,022	3,220,801	3,220,976	0	46	0	46	0	3,221,022	0	0	0	52,772	09/15/2027	1.A FE
..96043P-AL-5	Westlake Automob20223A ivable 2022-3A C 6.440% 12/15/27	04/15/2026	Paydown		433,981	433,981	440,813	435,185	0	(1,204)	0	(1,204)	0	433,981	0	0	0	9,316	12/15/2027	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					177,955,482	177,957,298	173,581,294	168,222,549	0	637,967	0	637,967	0	177,955,482	0	0	0	4,032,786	XXX	XXX
..05377R-EH-3	AESOP 2021-1A A 1.380% 08/20/27	06/20/2026	Paydown		10,712,500	10,712,500	9,447,482	10,540,130	0	172,370	0	172,370	0	10,712,500	0	0	0	61,597	08/20/2027	1.A FE
..05377R-FV-1	AESOP 2022-5A A 6.120% 04/20/27	04/20/2026	Paydown		478,000	478,000	490,174	478,758	0	(758)	0	(758)	0	478,000	0	0	0	9,751	04/20/2027	1.A FE
..05377R-GJ-7	AESOP 2023-2A A 5.200% 10/20/27	06/20/2026	Paydown		15,000,000	15,000,000	14,871,249	14,971,898	0	28,102	0	28,102	0	15,000,000	0	0	0	357,500	10/20/2027	1.A FE
..24702G-AE-5	DELL 5.390% 03/22/30	06/22/2026	Paydown		1,178,682	1,178,682	1,178,654	1,178,673	0	10	0	10	0	1,178,682	0	0	0	24,810	03/22/2030	1.A FE
..44328U-AE-6	HPEFS Equipment 20232A 2023-2A C 6.480% 01/21/31	04/20/2026	Paydown		3,485,542	3,485,542	3,484,825	3,485,486	0	56	0	56	0	3,485,542	0	0	0	75,288	01/21/2031	1.A FE
..67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50	06/20/2026	Paydown		395,611	395,611	345,017	394,669	0	942	0	942	0	395,611	0	0	0	3,077	11/20/2050	1.C FE
..67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51	06/20/2026	Paydown		132,477	132,477	132,459	133,181	0	(704)	0	(704)	0	132,477	0	0	0	1,075	01/20/2051	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					31,382,812	31,382,812	29,949,860	31,182,795	0	200,018	0	200,018	0	31,382,812	0	0	0	533,098	XXX	XXX
..69145C-AA-2	Oxford Finance F20231A rust 2023-1A A2 6.716% 02/15/31	06/15/2026	Paydown		6,617,727	6,617,727	6,617,727	6,617,727	0	0	0	0	0	6,617,727	0	0	0	199,648	02/15/2031	1.F FE
..69145D-AA-0	Oxford Finance C2024A nd III 2024-A A2 6.675% 01/14/32	06/14/2026	Paydown		5,262,654	5,262,654	5,262,654	5,262,654	0	0	0	0	0	5,262,654	0	0	0	151,336	01/14/2032	1.F FE
..69145D-AB-8	Oxford Finance C2024A nd III 2024-A B 7.548% 01/14/32	06/14/2026	Paydown		496,894	496,894	496,894	496,894	0	0	0	0	0	496,894	0	0	0	16,158	01/14/2032	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					12,377,275	12,377,275	12,377,275	12,377,275	0	0	0	0	0	12,377,275	0	0	0	367,142	XXX	XXX
..12563L-AS-6	QLIF 2020-3A A 2.070% 10/18/45	06/18/2026	Paydown		1,543,068	1,543,068	1,537,530	1,540,696	0	2,371	0	2,371	0	1,543,068	0	0	0	13,514	10/18/2045	1.F FE
..12563L-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47	06/18/2026	Paydown		200,000	200,000	182,156	187,343	0	12,657	0	12,657	0	200,000	0	0	0	2,267	01/18/2047	1.F FE
..36152B-AC-6	GBX Leasing 202220231A 2023-1A A 6.420% 11/20/53	06/20/2026	Paydown		60,539	60,539	60,509	60,517	0	23	0	23	0	60,539	0	0	0	1,621	11/20/2053	1.C FE
..872480-AE-8	TIF 2021-1A A 1.650% 02/20/46	06/20/2026	Paydown		531,250	531,250	531,184	531,215	0	35	0	35	0	531,250	0	0	0	3,652	02/20/2046	1.E FE
..87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45	06/20/2026	Paydown		1,127,989	1,127,989	1,105,895	1,116,834	0	11,155	0	11,155	0	1,127,989	0	0	0	9,635	09/20/2045	1.F FE
..88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45	06/20/2026	Paydown		403,177	403,177	403,057	403,123	0	55	0	55	0	403,177	0	0	0	3,542	09/20/2045	1.F FE
..88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45	06/20/2026	Paydown		511,875	511,875	506,647	509,392	0	2,483	0	2,483	0	511,875	0	0	0	4,500	09/20/2045	1.F FE
..88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46	06/20/2026	Paydown		216,200	216,200	190,957	203,109	0	13,091	0	13,091	0	216,200	0	0	0	1,513	02/20/2046	1.F FE
..88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46	06/20/2026	Paydown		423,102	423,102	423,026	423,066	0	36	0	36	0	423,102	0	0	0	3,931	04/20/2046	1.F FE
..88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46	06/20/2026	Paydown		915,120	915,120	876,365	887,192	0	27,928	0	27,928	0	915,120	0	0	0	7,397	08/20/2046	1.F FE
..89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52	04/17/2026	Paydown		23,847,750	23,847,750	23,842,947	23,846,599	0	1,150	0	1,150	0	23,847,750	0	0	0	387,783	05/17/2052	1.F FE
..89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45	06/20/2026	Paydown		361,250	361,250	361,183	361,218	0	32	0	32	0	361,250	0	0	0	3,176	09/20/2045	1.F FE
..12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	06/25/2026	Paydown		218,750	218,750	218,701	218,751	0	99	0	99	0	218,750	0	0	0	2,024	09/25/2045	1.F FE
..67334S-AL-7	RPPF ENG LEASING PP 4.350% 06/13/26	06/13/2026	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	146,933	06/13/2026	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					34,360,070	34,360,070	34,240,157	34,288,955	0	71,115	0	71,115	0	34,360,070	0	0	0	591,488	XXX	XXX
..00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51	04/30/2026	Paydown		63,110	63,110	56,576	59,348	0	3,762	0	3,762	0	63,110	0	0	0	1,178	07/30/2051	2.C FE

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									10	11	12	13	14								
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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	
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					77,621,550	77,780,640	75,852,424	70,985,909	0	951,684	0	951,684	0	77,619,976	0	1,574	1,574	1,474,296	XXX	XXX	
1889999999. Total - asset-backed securities (unaffiliated)					1,234,334,547	1,234,735,202	1,227,778,427	1,176,284,774	970	4,523,897	0	4,524,867	0	1,234,171,726	0	162,824	162,824	32,108,565	XXX	XXX	
1899999999. Total - asset-backed securities (affiliated)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,404	XXX	XXX	
1909999997. Total - asset-backed securities - Part 4					1,235,334,547	1,235,735,202	1,228,778,427	1,177,284,774	970	4,523,897	0	4,524,867	0	1,235,171,726	0	162,824	162,824	32,132,969	XXX	XXX	
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,235,334,547	1,235,735,202	1,228,778,427	1,177,284,774	970	4,523,897	0	4,524,867	0	1,235,171,726	0	162,824	162,824	32,132,969	XXX	XXX	
2009999999. Total - issuer credit obligations and asset-backed securities					2,618,039,861	2,632,228,859	2,615,971,994	2,049,159,439	874	5,567,490	0	5,568,364	0	2,624,039,905	0	(5,979,748)	(5,979,748)	58,528,550	XXX	XXX	
..808513-BJ-3	SCHWAB CORP 4.000% 12/01/30	06/11/2026	SUMRIDGE PARTNERS	375,000.000	351,094	0	350,190	350,167	36	1,991	0	2,027	0	352,193	0	(1,099)	(1,099)	7,958	2.C FE	....	
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					351,094	XXX	350,190	350,167	36	1,991	0	2,027	0	352,193	0	(1,099)	(1,099)	7,958	XXX	XXX	
4509999997. Total - preferred stocks - Part 4					351,094	XXX	350,190	350,167	36	1,991	0	2,027	0	352,193	0	(1,099)	(1,099)	7,958	XXX	XXX	
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					351,094	XXX	350,190	350,167	36	1,991	0	2,027	0	352,193	0	(1,099)	(1,099)	7,958	XXX	XXX	
..032654-10-5	ANALOG DEVICES	06/26/2026	Various	10,894.000	4,080,123	.....	2,608,899	1,998,202	(474,467)	0	0	(474,467)	0	2,608,899	0	1,471,224	1,471,224	18,712	.....	.....	
..038222-10-5	APPLIED MATERIALS	04/21/2026	J.P. Morgan CSA	284.000	111,934	.....	31,405	72,985	(41,580)	0	0	(41,580)	0	31,405	0	80,529	80,529	131	.....	.....	
..110122-10-8	BRISTOL-MYERS SQUIBB	06/29/2026	Morgan Stanley	3,465.000	200,716	.....	187,491	186,902	589	0	0	589	0	187,491	0	13,225	13,225	4,366	.....	.....	
..126650-10-0	CVS CORP	06/11/2026	Evercore Group, L.L.C.	765.000	75,936	.....	59,033	20,316	(1,606)	0	0	(1,606)	0	59,033	0	16,903	16,903	679	.....	.....	
..149123-10-1	CATERPILLAR INC	06/26/2026	Various	3,215.000	3,031,395	.....	705,315	1,680,801	(1,153,641)	0	0	(1,153,641)	0	705,315	0	2,326,079	2,326,079	9,154	.....	.....	
..166764-10-0	CHEVRON CORPORATION	05/12/2026	J.P. Morgan CSA	417.000	77,875	.....	63,452	63,555	(103)	0	0	(103)	0	63,452	0	14,423	14,423	742	.....	.....	
..17275R-10-2	CISCO SYSTEMS INC	06/11/2026	Evercore Group, L.L.C.	2,674.000	321,326	.....	124,419	205,978	(81,559)	0	0	(81,559)	0	124,419	0	196,906	196,906	2,219	.....	.....	
..29364G-10-3	Entergy Corp	06/25/2026	UBS WARBURG	7,372.000	845,637	.....	721,719	355,393	7,278	0	0	7,278	0	721,719	0	123,918	123,918	7,697	.....	.....	
..30231G-10-2	EXXON MOBIL CORP	05/12/2026	Various	5,303.000	783,682	.....	705,653	262,582	(39,059)	0	0	(39,059)	0	705,653	0	78,030	78,030	2,247	.....	.....	
..35137L-10-5	FOX CORP	06/11/2026	S. G. COWEN SECURITIES CORP. ..	53,211.000	3,636,189	.....	2,721,527	2,912,862	(1,166,261)	0	0	(1,166,261)	0	2,721,527	0	914,662	914,662	14,899	.....	.....	
..38141G-10-4	GOLDMAN SACHS GROUP INC	05/27/2026	Various	1,130.000	1,119,464	.....	153,735	993,270	(839,535)	0	0	(839,535)	0	153,735	0	965,729	965,729	5,085	.....	.....	
..426947-10-7	Heritage Power	04/01/2026	JEFFERIES & CO	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
..426947-20-6	Heritage Power	04/01/2026	JEFFERIES & CO	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
..426948-10-5	Heritage Power	04/01/2026	JEFFERIES & CO	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
..478160-10-4	JOHNSON & JOHNSON	05/11/2026	Various	4,730.000	1,148,845	.....	824,758	743,571	(166,967)	0	0	(166,967)	0	824,758	0	324,087	324,087	6,149	.....	.....	
..482480-10-0	KLA CORPORATION	06/17/2026	Various	18,942.000	4,774,260	.....	1,485,807	1,457,245	(1,139,368)	0	0	(1,139,368)	0	1,485,807	0	3,288,453	3,288,453	7,776	.....	.....	
..501044-10-1	KROGER CO	05/28/2026	S. G. COWEN SECURITIES CORP. ..	83,333.000	5,320,961	.....	5,117,946	5,206,646	(88,700)	0	0	(88,700)	0	5,117,946	0	203,015	203,015	58,333	.....	.....	
..512807-30-6	LAM RESEARCH CORP	04/21/2026	J.P. Morgan CSA	545.000	142,498	.....	24,892	93,293	(68,401)	0	0	(68,401)	0	24,892	0	117,605	117,605	283	.....	.....	
..517834-10-7	LAS VEGAS SANDS CORP COMMON	05/11/2026	J.P. Morgan CSA	14,468.000	748,103	.....	833,633	941,722	(108,089)	0	0	(108,089)	0	833,633	0	(85,530)	(85,530)	8,681	.....	.....	
..539830-10-9	LOCKHEED MARTIN	04/09/2026	Various	2,406.000	1,498,674	.....	1,229,019	882,698	3,125	0	0	3,125	0	1,229,019	0	269,655	269,655	8,301	.....	.....	
..573874-10-4	MARVELL TECHNOLOGY INC COMMON	06/11/2026	Various	5,028.000	1,112,402	.....	363,289	427,279	(63,991)	0	0	(63,991)	0	363,289	0	749,113	749,113	603	.....	.....	
..595017-10-4	MICROCHIP TECHNOLOGY INC	05/21/2026	J.P. Morgan CSA	9,793.000	886,624	.....	677,273	177,651	28,617	0	0	28,617	0	677,273	0	209,351	209,351	2,611	.....	.....	
..595112-10-3	MICRON TECHNOLOGY INC	06/26/2026	Various	11,924.000	7,883,991	.....	1,899,928	2,485,065	(1,908,198)	0	0	(1,908,198)	0	1,899,928	0	5,984,063	5,984,063	2,790	.....	.....	
..60937P-10-6	MONGODB INC COMMON	06/11/2026	Keefe Bruyette & Woods Eq	1,070.000	377,118	.....	204,758	449,068	(244,310)	0	0	(244,310)	0	204,758	0	172,360	172,360	0	.....	.....	
..718546-10-4	PHILLIPS 66	06/25/2026	Various	8,859.000	1,525,117	.....	1,125,005	770,240	(50,022)	0	0	(50,022)	0	1,125,005	0	400,112	400,112	22,502	.....	.....	
..74251V-10-2	PRINCIPAL FINANCIAL GROUP	06/25/2026	Various	15,504.000	1,637,611	.....	1,350,098	938,113	(29,738)	0	0	(29,738)	0	1,350,098	0	287,513	287,513	25,116	.....	.....	
..747525-10-3	QUALCOMM	05/12/2026	J.P. Morgan CSA	204.000	41,859	.....	27,509	34,894	(7,385)	0	0	(7,385)	0	27,509	0	14,350	14,350	182	.....	.....	
..75513E-10-1	RAYTHEON TECH CORP	05/11/2026	Various	434.000	86,721	.....	26,946	79,596	(52,650)	0	0	(52,650)	0	26,946	0	59,775	59,775	295	.....	.....	
..78467J-10-0	SS&C TECHNOLOGIES	05/27/2026	J.P. Morgan CSA	25,410.000	1,670,800	.....	1,826,722	2,221,342	(394,620)	0	0	(394,620)	0	1,826,722	0	(155,922)	(155,922)	6,861	.....	.....	
..79466L-30-2	SALESFORCE.COM INC	06/11/2026	Keefe Bruyette & Woods Eq	2,268.000	375,642	.....	497,346	600,816	(103,470)	0	0	(103,470)	0	497,346	0	(121,704)	(121,704)	1,941	.....	.....	
..854502-10-1	STANLEY BLACK & DECKER INC	05/11/2026	Evercore Group, L.L.C.	109.000	8,586	.....	8,190	8,097	94	0	0	94	0	8,190	0	396	396	90	.....	.....	

STATEMENT AS OF JUNE 30, 2026 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	21 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..855244-10-9	STARBUCKS CORP	. 04/09/2026 .	J.P. Morgan CSA	 8,324,000	 806,591	.....	..... 667,207	 700,964	 (33,757)	 0	 0	 (33,757)	 0	 667,207	 0	 139,384	 139,384	 5,161	.....	.....
..87612E-10-6	TARGET CORP	. 05/27/2026 .	J.P. Morgan CSA	 40,197,000	 5,038,733	.....	..... 4,583,722	 2,626,543	 515,323	 0	 0	 515,323	 0	 4,583,722	 0	 455,011	 455,011	 82,855	.....	.....
..882508-10-4	TEXAS INSTRUMENTS	. 06/26/2026 .	Various	 19,804,000	 5,384,595	.....	..... 3,376,717	 2,561,059	 (139,260)	 0	 0	 (139,260)	 0	 3,376,717	 0	 2,007,877	 2,007,877	 47,506	.....	.....
..902973-30-4	U S BANCORP	. 04/09/2026 .	J.P. Morgan CSA	 1,966,000	 110,792	.....	..... 83,942	 104,906	 (20,964)	 0	 0	 (20,964)	 0	 83,942	 0	 26,850	 26,850	 2,045	.....	.....
..91913Y-10-0	VALERO ENERGY CORP	. 05/21/2026 .	J.P. Morgan CSA	 4,004,000	 975,213	.....	..... 811,837	 249,557	 10,884	 0	 0	 10,884	 0	 811,837	 0	 163,376	 163,376	 7,926	.....	.....
..941848-10-3	WATERS CORPORATION	. 04/01/2026 .	Morgan Stanley	 5,095,000	 1,534,891	.....	..... 1,634,532	 0	 0	 0	 0	 0	 0	 1,634,532	 0	 (99,641)	 (99,641)	 0	.....	.....
..009193-21-1	ALTICE	. 06/18/2026 .	Various	 7,257,000	 144,587	.....	..... 127,723	 127,651	 73	 0	 0	 73	 0	 127,723	 0	 16,864	 16,864	 0	.....	.....
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					57,519,491	XXX	36,891,447	32,640,862	(7,851,718)	0	0	(7,851,718)	0	36,891,447	0	20,628,041	20,628,041	363,938	XXX	XXX
..31337#-10-5	FHLB CINCINNATI	. 06/18/2026 .	PRIVATE PLACEMENT	 338,361,000	 33,836,100	.....	..... 33,836,100	 0	 0	 0	 0	 0	 0	 33,836,100	 0	 0	 0	 398,873	.....	.....
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					33,836,100	XXX	33,836,100	0	0	0	0	0	0	33,836,100	0	0	0	398,873	XXX	XXX
5989999997. Total - common stocks - Part 4					91,355,591	XXX	70,727,547	32,640,862	(7,851,718)	0	0	(7,851,718)	0	70,727,547	0	20,628,041	20,628,041	762,811	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					91,355,591	XXX	70,727,547	32,640,862	(7,851,718)	0	0	(7,851,718)	0	70,727,547	0	20,628,041	20,628,041	762,811	XXX	XXX
5999999999. Total - preferred and common stocks					91,706,685	XXX	71,077,737	32,991,029	(7,851,682)	1,991	0	(7,849,691)	0	71,079,740	0	20,626,942	20,626,942	770,769	XXX	XXX
6009999999 - Totals					2,709,746,546	XXX	2,687,049,731	2,082,150,468	(7,850,808)	5,569,481	0	(2,281,327)	0	2,695,119,645	0	14,647,194	14,647,194	59,299,319	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board																		
0369999999. Subtotal - purchased options - other - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CITI SWAP Fixed Rate Interest Rate Swap-R SLA9A0H54	Interest Rate Swap	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.06/12/2024	.06/14/2027		50,000,000	 Term SOFR 3MO*1+4.38			1,100,078	296,648		296,648	(564,358)				244,381		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLA9A0H54	Interest Rate Swap	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.06/12/2024	.06/14/2027		50,000,000	 Term SOFR 3MO*1-3.66			(928,446)	(74,634)		(74,634)	22,669						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLW1S1CRT9	Interest Rate Swap	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.04/02/2024	.04/04/2027		50,000,000	 Term SOFR 3MO*1+4.31			1,082,229	651,394		651,394	(463,895)				218,104		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLW1S1CRT9	Interest Rate Swap	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.04/02/2024	.04/04/2027		50,000,000	 Term SOFR 3MO*1-3.67			(922,209)	(433,886)		(433,886)	45,017						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLT0117Y2	Interest Rate Swap	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.11/02/2023	.11/15/2026		150,000,000	 Term SOFR 3MO*1+4.43			3,340,958	1,214,244		1,214,244	(899,429)				459,279		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT0117Y2	Interest Rate Swap	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.11/02/2023	.11/15/2026		150,000,000	 Term SOFR 3MO*1-3.65			(2,793,356)	(696,425)		(696,425)	55,158						0001

STATEMENT AS OF JUNE 30, 2026 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)
CITI SWAP Fixed Rate Interest Rate Swap-R SLOROV5Y6	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.03/13/2026	.03/17/2029	.....	200,000,000	 Term SOFR 3MO*1+3.44	.....	.....	2,024,600	 (2,170,300)	.....	..... (2,170,300)	 (2,170,300)	.....	.....	.....	1,647,389	.....	0001
CITI SWAP Variable Rate Interest Rate Swap-P SLOROV5Y6	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.03/13/2026	.03/17/2029	.....	200,000,000	 Term SOFR 3MO*1-3.67	.....	.....	(2,167,813)	 (315,598)	.....	..... (315,598)	 (315,598)	.....	.....	.....	.....	.....	0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLPZHAHB8	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.08/15/2024	.08/19/2027	.....	50,000,000	 Term SOFR 3MO*1+3.63	.....	.....	912,039	 24,320	.....	..... 24,320	 (454,847)	.....	.....	.....	266,471	.....	0001
CITI SWAP Variable Rate Interest Rate Swap-P SLPZHAHB8	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.08/15/2024	.08/19/2027	.....	50,000,000	 Term SOFR 3MO*1-3.64	.....	.....	(932,740)	 (214,577)	.....	..... (214,577)	 36,055	.....	.....	.....	.....	.....	0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLOHWHW4	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.03/05/2026	.03/09/2029	.....	100,000,000	 Term SOFR 3MO*1+3.32	.....	.....	1,052,283	 (1,303,720)	.....	..... (1,303,720)	 (1,303,720)	.....	.....	.....	820,315	.....	0001
CITI SWAP Variable Rate Interest Rate Swap-P SLOHWHW4	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.03/05/2026	.03/09/2029	.....	100,000,000	 Term SOFR 3MO*1-3.65	.....	.....	(1,160,719)	 (237,118)	.....	..... (237,118)	 (237,118)	.....	.....	.....	.....	.....	0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLB52M25	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.05/23/2024	.06/17/2027	.....	100,000,000	 Term SOFR 3MO*1+4.47	.....	.....	2,244,903	 656,096	.....	..... 656,096	 (1,176,975)	.....	.....	.....	490,889	.....	0001
CITI SWAP Variable Rate Interest Rate Swap-P SLB52M25	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.05/23/2024	.06/17/2027	.....	100,000,000	 Term SOFR 3MO*1-3.67	.....	.....	(1,855,717)	 (128,670)	.....	..... (128,670)	 41,626	.....	.....	.....	.....	.....	0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLO4H0Q79	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.10/21/2024	.10/23/2027	.....	100,000,000	 Term SOFR 3MO*1+3.64	.....	.....	1,830,111	 255,967	.....	..... 255,967	 (1,077,224)	.....	.....	.....	573,125	.....	0001
CITI SWAP Variable Rate Interest Rate Swap-P SLO4H0Q79	Interest Rate Swap ...	N/A	Interest Rate.....	Citi E570DZIWZ7FF32TWEFA76	.10/21/2024	.10/23/2027	.....	100,000,000	 Term SOFR 3MO*1-3.67	.....	.....	(1,856,293)	 (708,565)	.....	..... (708,565)	 69,468	.....	.....	.....	.....	.....	0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546E0S8	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.02/28/2024	.03/01/2027	.....	100,000,000	 Term SOFR 3MO*1+4.21	.....	.....	2,115,940	 552,908	.....	..... 552,908	 (779,340)	.....	.....	.....	409,098	.....	0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL546E0S8	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.02/28/2024	.03/01/2027	.....	100,000,000	 Term SOFR 3MO*1-3.66	.....	.....	(1,864,122)	 (292,224)	.....	..... (292,224)	 55,750	.....	.....	.....	.....	.....	0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLOMH7X9	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.10/10/2024	.10/15/2027	.....	100,000,000	 Term SOFR 3MO*1+3.67	.....	.....	1,843,686	 386,760	.....	..... 386,760	 (1,069,046)	.....	.....	.....	568,258	.....	0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLOMH7X9	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.10/10/2024	.10/15/2027	.....	100,000,000	 Term SOFR 3MO*1-3.67	.....	.....	(1,855,526)	 (790,874)	.....	..... (790,874)	 80,515	.....	.....	.....	.....	.....	0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJB0727	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.12/24/2024	.12/27/2027	.....	50,000,000	 Term SOFR 3MO*1+4.09	.....	.....	1,026,924	 92,763	.....	..... 92,763	 (710,972)	.....	.....	.....	305,335	.....	0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJB0727	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.12/24/2024	.12/27/2027	.....	50,000,000	 Term SOFR 3MO*1-3.74	.....	.....	(930,467)	 (14,146)	.....	..... (14,146)	 14,562	.....	.....	.....	.....	.....	0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB5146R7	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTWT807	.08/08/2024	.08/12/2027	.....	50,000,000	 Term SOFR 3MO*1+3.64	.....	.....	914,427	 71,089	.....	..... 71,089	 (449,365)	.....	.....	.....	264,181	.....	0001

STATEMENT AS OF JUNE 30, 2026 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
J P Morgan Swap Variable Rate Interest Rate Swap-P SLB5146R7	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	08/08/2024	08/12/2027		50,000,000	 Term SOFR 3MO*1-3.64			(927,067)	(251,250)		(251,250)	30,601						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJH2XZ7	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	06/10/2024	06/12/2027		100,000,000	 Term SOFR 3MO*1+4.42			2,223,786	669,366		669,366	(1,148,181)				487,340		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJH2XZ7	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	06/10/2024	06/12/2027		100,000,000	 Term SOFR 3MO*1-3.66			(1,858,337)	(179,990)		(179,990)	47,494						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB511UN8	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	12/19/2024	12/23/2027		50,000,000	 Term SOFR 3MO*1+4.06			1,019,382	99,716		99,716	(697,092)				304,195		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLB511UN8	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	12/19/2024	12/23/2027		50,000,000	 Term SOFR 3MO*1-3.7			(926,805)	(39,851)		(39,851)	18,277						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLO5HJGM3	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	10/03/2024	10/07/2027		50,000,000	 Term SOFR 3MO*1+3.32			834,611	(19,617)		(19,617)	(442,042)				281,674		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLO5HJGM3	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	10/03/2024	10/07/2027		50,000,000	 Term SOFR 3MO*1-3.67			(922,315)	(436,791)		(436,791)	43,973						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLOJUNJ07	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	02/05/2026	02/09/2029		100,000,000	 Term SOFR 3MO*1+3.31			1,302,543	(1,031,760)		(1,031,760)	(1,031,760)				807,517		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLOJUNJ07	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	02/05/2026	02/09/2029		100,000,000	 Term SOFR 3MO*1-3.65			(1,437,646)	(539,907)		(539,907)	(539,907)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	02/22/2024	02/26/2027		100,000,000	 Term SOFR 3MO*1+4.26			2,141,833	659,143		659,143	(784,724)				404,832		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLMH4XTP1	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	02/22/2024	02/26/2027		100,000,000	 Term SOFR 3MO*1-3.64			(1,868,141)	(349,171)		(349,171)	60,865						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL5H1E6B1	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	05/09/2024	05/31/2027		100,000,000	 Term SOFR 3MO*1+4.4			2,211,719	802,524		802,524	(1,097,845)				478,714		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL5H1E6B1	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan ZBUT11V806EZRVTTWT807	05/09/2024	05/31/2027		100,000,000	 Term SOFR 3MO*1-3.67			(1,869,625)	(328,510)		(328,510)	61,828						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLB5G44W2	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	 Term SOFR 3MO*1+4.13			1,038,488	442,443		442,443	(551,911)				260,208		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLB5G44W2	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	 Term SOFR 3MO*1-3.66			(928,496)	(316,454)		(316,454)	25,978						0001

STATEMENT AS OF JUNE 30, 2026 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)	
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYWOPFE6	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.04/15/2024	.04/30/2027	.....	50,000,000	 Term SOFR 3MO*1+4.56	.....	.....	1,146,333	646,204	.....	646,204	(553,398)	.....	.....	.....	228,218	.....	0001	
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYWOPFE6	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.04/15/2024	.04/30/2027	.....	50,000,000	 Term SOFR 3MO*1-3.66	.....	.....	(928,496)	(314,596)	.....	(314,596)	30,552	.....	.....	.....	.....	.....	0001	
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLZE1BLY4	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/04/2024	.01/31/2027	.....	100,000,000	 Term SOFR 3MO*1+3.81	.....	.....	1,915,583	611,900	.....	611,900	(497,171)	.....	.....	.....	381,881	.....	0001	
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLZE1BLY4	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/04/2024	.01/31/2027	.....	100,000,000	 Term SOFR 3MO*1-3.66	.....	.....	(1,856,991)	(627,315)	.....	(627,315)	48,268	.....	.....	.....	.....	.....	0001	
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYP1W399	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.10/24/2023	.10/31/2026	.....	100,000,000	 Term SOFR 3MO*1+4.66	.....	.....	2,343,950	1,087,649	.....	1,087,649	(703,607)	.....	.....	.....	288,675	.....	0001	
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W399	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.10/24/2023	.10/31/2026	.....	100,000,000	 Term SOFR 3MO*1-3.66	.....	.....	(1,856,991)	(623,985)	.....	(623,985)	47,994	.....	.....	.....	.....	.....	0001	
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLMX1DI05	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.03/20/2025	.03/24/2028	.....	100,000,000	 Term SOFR 3MO*1+3.66	.....	.....	1,841,424	(438,867)	.....	(438,867)	(1,350,414)	.....	.....	.....	658,281	.....	0001	
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLMX1DI05	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.03/20/2025	.03/24/2028	.....	100,000,000	 Term SOFR 3MO*1-3.73	.....	.....	(1,859,820)	(80,338)	.....	(80,338)	33,303	.....	.....	.....	.....	.....	0001	
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLAP3DUW4	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/26/2024	.07/31/2027	.....	50,000,000	 Term SOFR 3MO*1+4.21	.....	.....	1,057,844	491,966	.....	491,966	(571,194)	.....	.....	.....	260,208	.....	0001	
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLAP3DUW4	Interest Rate Swap ...	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/26/2024	.07/31/2027	.....	50,000,000	 Term SOFR 3MO*1-3.66	.....	.....	(928,496)	(316,454)	.....	(316,454)	25,978	.....	.....	.....	.....	.....	0001	
1119999999. Subtotal - swaps - hedging other - interest rate										0	0	3,129,040	(3,562,493)	XXX	(3,562,493)	(20,745,502)	0	0	0	11,108,568	XXX	XXX	
1169999999. Subtotal - swaps - hedging other										0	0	3,129,040	(3,562,493)	XXX	(3,562,493)	(20,745,502)	0	0	0	11,108,568	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	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	0	3,129,040	(3,562,493)	XXX	(3,562,493)	(20,745,502)	0	0	0	11,108,568	XXX	XXX	
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	3,129,040	(3,562,493)	XXX	(3,562,493)	(20,745,502)	0	0	0	11,108,568	XXX	XXX	
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/16/2026	.07/01/2056	0	25,000,000	4.00	.....	.....	.....	93,184	.....	93,184	93,184	.....	.....	.....	.....	.....	.....	
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/16/2026	.07/01/2056	0	10,000,000	4.50	.....	.....	.....	35,641	.....	35,641	35,641	.....	.....	.....	.....	.....	.....	
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/16/2026	.07/01/2056	0	5,000,000	5.50	.....	.....	.....	12,500	.....	12,500	12,500	.....	.....	.....	.....	.....	.....	
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/29/2026	.07/01/2056	0	18,000,000	6.50	.....	.....	.....	35,730	.....	35,730	35,730	.....	.....	.....	.....	.....	.....	
1469999999. Subtotal - forwards - other										0	0	0	177,055	XXX	177,055	177,055	0	0	0	0	0	XXX	XXX

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 Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - forwards										0	0	0	177,055	XXX	177,055	177,055	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	3,129,040	(3,562,493)	XXX	(3,562,493)	(20,745,502)	0	0	0	11,108,568	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	177,055	XXX	177,055	177,055	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	3,129,040	(3,385,438)	XXX	(3,385,438)	(20,568,447)	0	0	0	11,108,568	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 D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

[illegible]

Collateral Pledged to Reporting Entity

[illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

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	Restricted Asset 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	807,273	807,273	06/15/2028
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,395,795	2,395,795	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	1,178,583	1,178,583	09/20/2027
0019999999	Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - U.S. government obligations (exempt from RBC)			4,381,651	4,381,651	XXX
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	1,415,000	1,415,000	08/01/2033
0049999999	Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - municipal bonds - general obligations (direct and guaranteed)			1,415,000	1,415,000	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	5,490,000	5,490,000	09/01/2030
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	7,400,000	7,400,000	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	13,625,000	13,625,000	06/30/2028
62630W-QV-2	TXBL MUNI FUNDING TRUST VARIOU WATER		1.E FE	8,000,000	8,000,000	06/29/2027
0059999999	Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - municipal bonds - special revenue			34,515,000	34,515,000	XXX
00287Y-EC-9	ABBVIE INC		1.G FE	5,827,755	5,827,000	03/03/2028
02665W-GA-3	AMERICAN HONDA FINANCE		1.G FE	11,066,921	11,063,000	12/11/2026
02665W-GM-7	AMERICAN HONDA FINANCE		1.G FE	11,071,109	11,062,000	03/08/2027
02665W-GP-0	AMERICAN HONDA FINANCE		1.G FE	4,474,272	4,485,198	11/19/2027
05253J-AZ-4	AUST & NZ BANKING GRP NY		1.D FE	4,499,024	4,510,317	01/18/2027
05565E-BW-4	BMW US Capital LLC		1.F FE	848,883	849,345	08/12/2026
05565E-CN-3	BMW US Capital LLC		1.F FE	6,504,163	6,500,000	08/13/2026
05565E-CP-8	BMW US Capital LLC		1.F FE	3,985,548	3,988,358	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	14,900,000	14,900,000	08/21/2026
06368L-3K-0	BANK OF MONTREAL		1.F FE	2,475,727	2,480,647	06/04/2027
07330W-AA-5	BRANCH BANKING & TRUST		1.G FE	11,302,853	11,306,872	10/30/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	9,900,000	9,900,000	04/01/2060
08576P-AF-8	BERRY GLOBAL INC		2.B FE	8,031,806	8,062,772	01/15/2027
096630-AF-5	BOARDWALK PIPELINES LLC		2.B FE	2,293,537	2,297,608	07/15/2027
10112R-AY-0	BOSTON PROPERTIES LP		2.B FE	13,958,536	13,966,674	10/01/2026
14913U-BG-4	CATERPILLAR FINL SERVICE		1.E FE	4,750,794	4,752,644	01/10/2028
166754-AP-6	CHEVRON PHILLIPS CHEM		2.A FE	9,560,556	9,582,622	12/01/2026
17325F-BH-0	CITIBANK NA		1.D FE	2,974,691	2,975,000	08/06/2026
17325F-BN-7	CITIBANK NA		1.D FE	1,674,470	1,677,989	05/29/2027
21684A-AF-3	COOPERATIVE RABOBANK UA		2.A FE	4,003,241	4,004,252	07/21/2026
22822V-AE-1	CROWN CASTLE INTL CORP		2.B FE	3,294,180	3,304,739	03/01/2027
22822V-AZ-4	CROWN CASTLE INTL CORP		2.B FE	3,004,939	3,017,660	03/15/2027
23346Q-AA-5	DMASID ISSUING TRUST		1.B FE	4,250,000	4,250,000	08/01/2074
233853-AF-7	DAIMLER TRUCK FINAN NA		1.G FE	5,583,778	5,601,466	12/14/2026
26441C-AS-4	DUKE ENERGY		2.B FE	2,444,681	2,445,140	09/01/2026
314890-AC-8	FERGUSON FINANCE PLC		2.A FE	8,310,902	8,332,583	04/20/2027
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	7,095,000	7,095,000	03/01/2063
337932-AH-0	FIRST ENERGY CORP		2.C FE	3,210,753	3,214,563	07/15/2027
361448-AZ-6	GATX INC		2.A FE	7,659,468	7,667,471	03/30/2027
378272-BX-5	GLENORE FUNDING LLC		2.A FE	2,666,991	2,665,000	10/01/2026
42824C-BR-9	HP ENTERPRISE CO		2.B FE	8,917,253	8,916,109	09/25/2026
43475R-AP-1	AMRIZE LTD		2.A FE	11,342,391	11,360,150	04/07/2027
43776P-AA-4	HOMESTEAD 406-A TRUST		1.B FE	4,615,000	4,615,000	09/01/2074
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		1.G FE	4,498,605	4,502,336	09/17/2026
47742A-AA-9	JIM BROOKS IRR TRUST		1.B FE	4,270,000	4,270,000	12/01/2059
52637H-AA-2	LEOBCARTERSVILLE LLC		1.B FE	15,600,000	15,600,000	04/01/2062
56501R-AK-2	MANULIFE FINANCIAL CORP		1.F FE	1,939,252	1,943,044	05/19/2027
58769J-AT-4	MERCEDES-BENZ FIN NA		1.F FE	1,159,386	1,159,743	07/31/2026
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	3,621,214	3,620,000	07/31/2026
60687Y-AK-5	MIZUHO FINANCIAL GROUP		1.G FE	7,844,964	7,871,609	02/28/2027
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	11,702,060	11,700,000	08/14/2026
610202-BR-3	MONONGAHELA POWER CO		1.G FE	1,394,390	1,397,169	05/15/2027
63305W-QF-1	NATIONAL BANK OF CANADA		1.C FE	15,019,821	15,000,000	08/18/2027
64953B-BU-1	NEW YORK LIFE GLOBAL		1.B FE	5,002,570	5,000,000	02/05/2027
64953B-BZ-0	NEW YORK LIFE GLOBAL		1.B FE	5,044,832	5,045,525	07/31/2026
680223-AK-0	OLD REPUBLIC INTL CORP		2.B FE	5,454,687	5,457,924	08/26/2026
68327L-AB-2	CADILLAC FAIRVIEW PRP TR		1.E FE	3,167,439	3,184,964	03/20/2027
74153W-CU-1	PRU		1.D FE	1,325,488	1,327,045	08/27/2027
745300-AA-1	PUERTO RICO TOLLROADS LL		1.D FE	11,400,000	11,400,000	07/01/2035
756109-BY-9	REALTY INCOME CORP		1.G FE	1,998,367	2,000,414	09/15/2026
75625Q-AE-9	RECKITT BENCKISER TSY		1.G FE	2,315,331	2,317,971	06/26/2027
78355H-LA-5	RYDER SYSTEM INC		2.A FE	6,003,696	6,013,415	03/15/2027
78409V-AM-6	S&P GLOBAL INC		1.G FE	2,143,510	2,149,695	01/22/2027
808513-AQ-8	SCHWAB CORP		1.F FE	7,445,016	7,469,530	03/02/2027
82620K-AL-7	SIEMENS		1.D FE	1,108,813	1,109,820	10/15/2026
83368R-BZ-4	SOCIETE GENERALE		2.B FE	8,248,045	8,256,142	02/19/2027
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		2.B FE	3,291,775	3,293,124	10/15/2026
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	8,304,798	8,300,000	11/25/2026
86562M-CH-1	SUMITOMO MITSUI FINL GRP		1.G FE	17,295,560	17,296,930	09/17/2026
883929-AB-7	THOMAS BRAX ADAM TRUST		1.B FE	6,987,000	6,987,000	02/01/2076
89115A-2W-1	TD		1.F FE	5,496,040	5,515,651	04/05/2027
89115A-2X-9	TD		1.F FE	6,247,069	6,247,640	04/05/2027
89115K-AL-4	TORONTO-DOMINION BANK		1.F FE	5,985,181	5,982,780	01/13/2028
89236T-ML-6	TOYOTA		1.E FE	2,300,176	2,300,000	08/07/2026
89236T-MZ-5	TOYOTA		1.E FE	3,902,201	3,900,000	01/08/2027
89653R-AA-1	TRINITY MILLS MULT I OWN		1.B FE	5,070,000	5,070,000	06/01/2063
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	2,424,957	2,425,000	07/15/2026
928668-CF-7	VOLKSWAGEN GROUP AMERICA		2.A FE	1,946,354	1,956,561	03/22/2027
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		2.A FE	2,802,764	2,800,000	08/14/2026
0089999999	Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - corporate bonds (unaffiliated)			406,260,583	406,548,211	XXX
78403D-AT-7	SBA TOWER TRUST		1.F FE	8,044,772	8,070,948	11/15/2026
78403D-AV-2	SBA TOWER TRUST		1.F FE	1,083,826	1,087,122	04/15/2027
0129999999	Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - single entity backed obligations (unaffiliated)			9,128,598	9,158,070	XXX
0489999999	Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)			455,700,832	456,017,932	XXX
0499999999	Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (affiliated)			0	0	XXX
0509999999	Total - issuer credit obligations (Schedule D, Part 1, Section 1)			455,700,832	456,017,932	XXX
1209999999	Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating			0	0	XXX

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	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
1409999999	Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating			0	0	XXX
1609999999	Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient			0	0	XXX
1809999999	Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis			0	0	XXX
1889999999	Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)			0	0	XXX
1899999999	Total - asset-backed securities (Schedule D, Part 1, Section 2) - (affiliated)			0	0	XXX
1909999999	Total - asset-backed securities (Schedule D, Part 1, Section 2)			0	0	XXX
2009999999	Total - issuer credit obligations and asset-backed securities			455,700,832	456,017,932	XXX
4109999999	Total - preferred stocks - industrial and miscellaneous (unaffiliated)			0	0	XXX
4409999999	Total - preferred stocks - parent, subsidiaries and affiliates			0	0	XXX
4509999999	Total - preferred stocks			0	0	XXX
5109999999	Total - common stocks - industrial and miscellaneous (unaffiliated)			0	0	XXX
5409999999	Total - common stocks - mutual funds			0	0	XXX
5609999999	Total - common stocks - unit investment trusts			0	0	XXX
5809999999	Total - common stocks - closed-end funds			0	0	XXX
5979999999	Total - common stocks - parent, subsidiaries and affiliates			0	0	XXX
5989999999	Total - common stocks			0	0	XXX
5999999999	Total - preferred and common stocks			0	0	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 .....	.....	.....	31,049,675	31,049,675	.....
9609999999	Subtotal - cash (Schedule E, Part 1)			93,149,675	93,149,675	XXX
.....	ALEXANDRIA REAL ESTATE E CP .....	.....	2.A	15,387,573	15,387,573	07/06/2026
.....	AMDOCS CAPITAL SOLUTIONS CP .....	.....	2.A	7,098,462	7,098,462	07/01/2026
.....	AUTOZONE INC CP .....	.....	2.A	4,495,138	4,495,138	07/10/2026
.....	AVANGRID INC CP .....	.....	2.A	76,442,434	76,442,434	07/07/2026
.....	DAIRY FARMERS OF AMERICA CP .....	.....	2.A	67,992,596	67,992,596	07/01/2026
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE .....	.....	.....	47,423,459	47,423,459	.....
9709999999	Subtotal - cash equivalents (Schedule E, Part 2)			218,839,662	218,839,662	XXX
9999999999	Totals			767,690,169	768,007,269	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	303,059,232	Book/Adjusted Carrying Value \$	303,641,019
2. Average balance for the year	Fair Value \$	691,205,719	Book/Adjusted Carrying Value \$	690,821,489

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Restricted Asset 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	71,495,454	167,251,808	51,617,898	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH		0.000	0	0	1,869,187	1,869,188	1,869,188	XXX
FIFTH THIRD BANK CINCINNATI, OH		0.000	0	0	61,095,008	46,461,338	43,801,126	XXX
GOLDMAN SACHS NEW YORK, NY		0.000	0	0	(62,481,996)	(6,992,678)	(13,835,252)	XXX
HUNTINGTON BANK COLUMBUS, OH		0.000	0	0	31,050,000	31,050,000	31,050,000	XXX
KEYCORP (KEY BANK) CLEVELAND, OH		0.000	0	0	31,067,123	31,067,172	31,067,223	XXX
PNC BANK CINCINNATI, OH		0.000	0	0	(35,366,244)	(17,974,363)	(18,610,636)	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	245,614	151,420	107,752	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	98,974,145	252,883,885	127,067,299	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	98,974,145	252,883,885	127,067,299	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
0599999. Total	XXX	XXX	0	0	98,974,145	252,883,885	127,067,299	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]