



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 0836 NAIC Company Code 70483 Employer's ID Number 31-0487145
(Current) (Prior)

Organized under the Laws of _____, State of Domicile or Port of Entry _____ OH

Country of Domicile _____ United States of America

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

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate, 513-629-1402
(Name) CompActGrp@WesternSouthernLife.com, 513-629-1871
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

<u>James Howard Acton Jr., VP</u>	<u>Gregory Scott Allhands, VP</u>	<u>Edward Joseph Babbitt, VP, Sr Counsel</u>
<u>Troy Dale Brodie, Sr VP, Chief Marketing Officer</u>	<u>Christopher Steven Brown, VP</u>	<u>John Henry Bultema III, Sr VP</u>
<u>Karen Ann Chamberlain, Sr VP, Chief Information Officer</u>	<u>Kim Rehling Chiodi, Sr VP</u>	<u>Keith Terrill Clark, MD, VP, Medical Director</u>
<u>Michael Russ DeHart, VP</u>	<u>James Joseph DeLuca, VP</u>	<u>Brian Richard Doran, VP</u>
<u>Lisa Beth Fangman, Sr VP</u>	<u>Wade Matthew Fugate, VP, Controller</u>	<u>Daniel Wayne Harris, Sr VP, Chief Actuary</u>
<u>David Todd Henderson, Sr VP, Chief Risk Officer</u>	<u>Christopher Xavier Hill, VP</u>	<u>Valerie Ann Holmes #, VP</u>
<u>Kevin Louis Howard, VP, Deputy Gen Counsel</u>	<u>Bradley Joseph Hunkler, Sr VP, Chief Financial Officer</u>	<u>Stephen Gale Hussey Jr., Sr VP</u>
<u>Jay Vincent Johnson, VP, Assistant Treasurer</u>	<u>Phillip Earl King, Sr VP, Auditor</u>	<u>Linda Marie Lake, Sr VP</u>
<u>Roger Michael Lanham, Sr VP, Co-Chief Inv Officer</u>	<u>Todd Anthony Lee, VP</u>	<u>Matthew William Loveless, VP</u>
<u>Joseph Hanlon Lynch Jr., VP</u>	<u>Bruce William Maisel, VP, CCO</u>	<u>Jill Tripp McGruder, Sr VP, Chief Marketing Officer</u>
<u>Jeffrey David Meek, VP</u>	<u>Jimmy Joe Miller, Sr VP</u>	<u>Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel</u>
<u>Steven Owen Reeves, VP</u>	<u>Michelle Ison Rice, VP</u>	<u>Rodrick Landon Snyder, VP</u>
<u>Denise Lynn Sparks, VP</u>	<u>Michael Shane Speas, VP, Chief Info Security Officer</u>	<u>Jeffrey Laurence Stainton, VP, Assoc Gen Counsel</u>
<u>Thomas Roy Stanek #, VP, Assistant Treasurer</u>	<u>Thomas Martin Stapleton, VP</u>	<u>Charles Lawrence Thomas, VP</u>
<u>James Joseph Vance, Sr VP, Treasurer</u>	<u>Christopher Newton Watford, VP, Tax</u>	<u>Brendan Matthew White, Sr VP, Co-Chief Inv Officer</u>
<u>Terrie Ann Wiedenheft, VP</u>	<u>Aaron Jason Wolf, VP, Chief Underwriter</u>	

DIRECTORS OR TRUSTEES

<u>John Finn Barrett</u>	<u>James Norman Clark</u>	<u>Jo Ann Davidson</u>
<u>Robert Lloyd Lawrence</u>	<u>James Kirby Risk III</u>	<u>Robert Blair Truitt</u>
<u>Thomas Luke Williams</u>	<u>John Peter Zanotti</u>	

State of Ohio SS: _____
County of Hamilton

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

John Finn Barrett
Chairman of Board, President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
6th day of May, 2020

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

Yes [] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,804,949,750	0	2,804,949,750	2,831,739,038
2. Stocks:				
2.1 Preferred stocks	24,036,593	0	24,036,593	25,331,697
2.2 Common stocks	4,447,131,250	342,754,568	4,104,376,682	4,488,208,439
3. Mortgage loans on real estate:				
3.1 First liens .....	.76,146,366	0	.76,146,366	.68,898,356
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	21,306,719	0	21,306,719	21,717,938
4.2 Properties held for the production of income (less \$ encumbrances)	2,962,987	0	2,962,987	2,887,879
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$ (20,562,377)), cash equivalents (\$ 49,386,833) and short-term investments (\$ 1,486,779)	30,311,235	0	30,311,235	.77,542,308
6. Contract loans (including \$ premium notes)	157,198,704	0	157,198,704	158,710,756
7. Derivatives	565	0	565	7,820,359
8. Other invested assets	1,946,094,659	163,662,045	1,782,432,614	1,778,069,774
9. Receivables for securities	10,012,511	0	10,012,511	1,429,342
10. Securities lending reinvested collateral assets	20,069,009	0	20,069,009	27,634,533
11. Aggregate write-ins for invested assets	0	0	0	.41,680,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,540,220,348	506,416,613	9,033,803,735	9,531,670,419
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued .....	.43,012,309	0	.43,012,309	.38,569,361
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,142,158	0	3,142,158	3,314,341
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	45,131,844		45,131,844	.46,444,330
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	139,760	0	139,760	.226,761
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	4,159,005	0	4,159,005	
18.2 Net deferred tax asset	138,242,156	33,644,000	.104,598,156	.94,539,516
19. Guaranty funds receivable or on deposit	1,055,046	0	1,055,046	1,062,522
20. Electronic data processing equipment and software	37,132,470	28,753,353	.8,379,117	.8,824,730
21. Furniture and equipment, including health care delivery assets (\$)	9,261,424	9,261,424	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	66,690,722	789,829	.65,900,893	.33,219,606
24. Health care (\$) and other amounts receivable	5,151,839	382,777	.4,769,062	.3,649,948
25. Aggregate write-ins for other than invested assets	115,632,168	.115,632,168	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,008,971,249	.694,880,164	9,314,091,085	.9,761,521,534
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	.968,842,868	0	.968,842,868	.1,141,598,765
28. Total (Lines 26 and 27)	10,977,814,117	694,880,164	10,282,933,953	10,903,120,299
DETAILS OF WRITE-INS				
1101. Receivable for collateral on derivatives	0	0	0	.41,680,000
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	.41,680,000
2501. Trademark License Agreement .....	.97,750,004	.97,750,004	0	0
2502. Prepaid Expenses .....	.17,882,164	.17,882,164	0	0
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)	115,632,168	115,632,168	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,719,680,517 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,719,680,517	2,717,714,343
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	268,284,290	267,615,398
3. Liability for deposit-type contracts (including \$ Modco Reserve)	202,355,119	204,658,831
4. Contract claims:		
4.1 Life	41,239,126	41,173,368
4.2 Accident and health	3,238,970	3,488,522
5. Policyholders' dividends/refunds to members \$ 200,000 and coupons \$ due and unpaid	200,000	205,000
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	32,488,077	1,933,675
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)	9,651,081	38,366,412
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 \$ 113,562 accident and health premiums	4,574,069	4,026,160
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 \$ ceded	464,250	458,443
9.4 Interest Maintenance Reserve	58,449,122	59,150,563
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,581,483 , accident and health \$ and deposit-type contract funds \$	1,581,483	1,777,205
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	179,557,925	205,037,982
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,250)	(15,108)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	0	1,784,152
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		9,601,334
15.2 Net deferred tax liability		
16. Unearned investment income	2,408,744	2,408,744
17. Amounts withheld or retained by reporting entity as agent or trustee	912,118	873,414
18. Amounts held for agents' account, including \$ agents' credit balances	4,345,863	4,546,747
19. Remittances and items not allocated		
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	240,442,926	274,394,926
22. Borrowed money \$ 0 and interest thereon \$		12,875,000
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	121,642,230	324,837,674
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		45
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	.48,246,357
24.09 Payable for securities	3,138,914	.484,270
24.10 Payable for securities lending	55,037,399	79,588,787
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	24,444,034	28,305,506
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,974,132,007	4,333,537,750
27. From Separate Accounts Statement	968,842,868	1,141,598,765
28. Total liabilities (Lines 26 and 27)	4,942,974,875	5,475,136,515
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	497,518,662	497,518,662
33. Gross paid in and contributed surplus	372,102,515	372,102,515
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	4,467,837,901	4,555,862,607
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)	5,337,459,078	5,425,483,784
38. Totals of Lines 29, 30 and 37	5,339,959,078	5,427,983,784
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,282,933,953	10,903,120,299
DETAILS OF WRITE-INS		
2501. Pension Liability	19,216,022	23,536,170
2502. Uncashed drafts and checks pending escheatment to a state	5,157,822	4,699,146
2503. Interest on contract and policy funds	70,190	70,190
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	24,444,034	28,305,506
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance 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	54,306,358	54,642,238	231,772,668
2. Considerations for supplementary contracts with life contingencies			8,853
3. Net investment income	59,444,091	78,877,978	479,104,319
4. Amortization of Interest Maintenance Reserve (IMR)	1,366,605	1,549,422	5,905,915
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			1,028,850
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			0
8.2 Charges and fees for deposit-type contracts	0	486,228	2,042,320
8.3 Aggregate write-ins for miscellaneous income			
9. Totals (Lines 1 to 8.3)	115,117,054	135,555,866	719,862,925
10. Death benefits	35,423,258	38,533,527	143,562,911
11. Matured endowments (excluding guaranteed annual pure endowments)	1,101,853	1,315,110	4,618,874
12. Annuity benefits	12,664,268	12,341,205	50,065,749
13. Disability benefits and benefits under accident and health contracts	3,526,468	3,567,674	15,580,486
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	14,076,953	12,797,779	53,256,178
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,553,905	1,669,963	6,068,505
18. Payments on supplementary contracts with life contingencies	.83,538	92,460	.350,077
19. Increase in aggregate reserves for life and accident and health contracts	2,650,386	(4,881,135)	22,059,027
20. Totals (Lines 10 to 19)	71,080,629	65,436,583	295,561,807
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,829,832	5,207,663	19,810,635
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	28,759,291	35,085,916	139,181,709
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,577,569	4,164,654	17,948,107
25. Increase in loading on deferred and uncollected premiums	(547,824)	(736,928)	(1,174,483)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(12,664,199)	(12,375,755)	(50,203,842)
27. Aggregate write-ins for deductions	(31,980,093)	24,561,509	61,635,924
28. Totals (Lines 20 to 27)	63,055,205	121,343,642	482,759,857
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	52,061,849	14,212,224	237,103,068
30. Dividends to policyholders and refunds to members	13,162,791	14,985,489	54,963,955
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	38,899,058	(773,265)	182,139,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,822,539)	4,863,140	25,523,040
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)	40,721,597	(5,636,405)	156,616,073
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (14,949,738) (excluding taxes of \$ 237,406 transferred to the IMR)	(50,278,982)	6,145,424	2,228,643
35. Net income (Line 33 plus Line 34)	(9,557,385)	509,019	158,844,716
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,427,983,784	4,937,056,176	4,937,056,176
37. Net income (Line 35)	(9,557,385)	509,019	158,844,716
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (36,242,121)	(290,420,670)	124,579,410	125,187,192
39. Change in net unrealized foreign exchange capital gain (loss)			1,561,856
40. Change in net deferred income tax	(12,447,931)	(114,324,696)	(131,377,085)
41. Change in nonadmitted assets	18,700,781	469,878	149,208,218
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	203,195,444	(32,781,559)	(52,817,980)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes		497,435,000	497,518,662
49. Cumulative effect of changes in accounting principles			2,103,380
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			(260,000,000)
53. Aggregate write-ins for gains and losses in surplus	2,505,055	3,102,062	698,649
54. Net change in capital and surplus for the year (Lines 37 through 53)	(88,024,706)	218,989,114	490,927,608
55. Capital and surplus, as of statement date (Lines 36 + 54)	5,339,959,078	5,156,045,290	5,427,983,784
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	0	486,228	2,042,320
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	486,228	2,042,320
2701. Benefits for employees and agents not included elsewhere	(33,045,225)	24,307,070	55,818,397
2702. Intangible License Amortization - Gerber	849,999	0	3,399,997
2703. Securities lending interest expense	223,212	320,825	1,060,830
2798. Summary of remaining write-ins for Line 27 from overflow page	(8,079)	(66,386)	1,356,700
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(31,980,093)	24,561,509	61,635,924
5301. Change in unrecognized pension liability, net of tax	3,448,789	4,135,532	17,909,783
5302. Change in unrecognized other post retirement employee benefits liability, net of tax	(943,734)	(1,033,470)	(13,841,450)
5303. Change in unrecognized SERP liability, net of tax			(3,369,684)
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	2,505,055	3,102,062	698,649

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	56,886,760	57,188,430	233,959,122
2. Net investment income	52,356,846	72,578,703	314,302,347
3. Miscellaneous income	0	(13,772)	1,071,170
4. Total (Lines 1 to 3)	109,243,606	129,753,361	549,332,639
5. Benefit and loss related payments	68,536,549	69,085,102	268,635,577
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(12,675,057)	(12,390,001)	(50,213,550)
7. Commissions, expenses paid and aggregate write-ins for deductions	48,376,191	76,251,347	169,848,465
8. Dividends paid to policyholders	11,328,720	11,197,855	52,654,610
9. Federal and foreign income taxes paid (recovered) net of \$(46,699,356) tax on capital gains (losses)	(2,774,532)	(6,990,842)	60,148,897
10. Total (Lines 5 through 9)	112,791,871	137,153,461	501,073,999
11. Net cash from operations (Line 4 minus Line 10)	(3,548,265)	(7,400,100)	48,258,640
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	72,145,512	174,528,230	321,508,433
12.2 Stocks	166,210,961	85,242,226	553,990,697
12.3 Mortgage loans	151,991	326,637	1,040,897
12.4 Real estate	0	0	1,400,000
12.5 Other invested assets	29,531,509	80,850,276	460,663,934
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,490)	59,062	36,801
12.7 Miscellaneous proceeds	71,222,646	22,463,587	26,770,202
12.8 Total investment proceeds (Lines 12.1 to 12.7)	339,260,129	363,470,018	1,365,410,964
13. Cost of investments acquired (long-term only):			
13.1 Bonds	45,599,906	62,988,507	309,029,749
13.2 Stocks	150,154,102	335,131,468	710,369,185
13.3 Mortgage loans	7,400,000	42,845	10,792,846
13.4 Real estate	256,190	210,721	1,120,618
13.5 Other invested assets	65,778,193	97,106,879	517,164,669
13.6 Miscellaneous applications	8,583,169	50,810,289	70,541,159
13.7 Total investments acquired (Lines 13.1 to 13.6)	277,771,560	546,290,709	1,619,018,226
14. Net increase (or decrease) in contract loans and premium notes	(1,512,052)	(1,657,598)	(2,512,249)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	63,000,621	(181,163,093)	(251,095,014)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	497,435,000	497,435,000
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(12,875,000)	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,303,712)	(3,185,029)	(8,920,270)
16.5 Dividends to stockholders	0	260,000,000	260,000,000
16.6 Other cash provided (applied)	(91,504,717)	(47,804,017)	(36,048,905)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(106,683,429)	186,445,954	192,465,825
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)	(47,231,073)	(2,117,239)	(10,370,548)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	77,542,308	87,912,857	87,912,857
19.2 End of period (Line 18 plus Line 19.1)	30,311,235	85,795,618	77,542,308

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

20.0001. Contribution to Columbus Life Insurance Company in the form of Common Stock.			(29,962,218)
20.0002. Contribution to Gerber Life Insurance Company in the form of Bonds and Common Stock.		(99,820,210)	(193,758,853)

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. Industrial life	21,866	25,395	9,748,205
2. Ordinary life insurance	50,676,454	51,442,936	198,970,192
3. Ordinary individual annuities	1,558	3,807	15,971
4. Credit life (group and individual)			0
5. Group life insurance	989,196	386,530	3,332,393
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other	6,185,366	6,272,597	25,017,543
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	57,874,440	58,131,265	237,084,304
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	57,874,440	58,131,265	237,084,304
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	57,874,440	58,131,265	237,084,304
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	(9,557,385) 158,844,716
(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	(9,557,385) 158,844,716
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	xxx	5,339,959,078 5,427,983,784
(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	5,339,959,078 5,427,983,784

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2020.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2020, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2020:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	12,356,899
2. 12 Months or Longer	2,630,345

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

1. Less than 12 Months	105,006,651
2. 12 Months or Longer	24,091,204

(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:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- 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;
- 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;
- 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;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$54.3 million and \$36.8 million in the general and separate accounts, respectively.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	567	—	567

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

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(0)	—	(0)

* 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.

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. No Change.

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

a. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(4) Components of net periodic benefit cost						
a. Service cost	7,359,721	23,988,746	71,416	308,042	—	—
b. Interest cost	8,119,563	38,478,911	1,085,899	6,043,948	—	—
c. Expected return on plan assets	(19,889,323)	(68,093,131)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	5,521,261	25,564,070	(846,719)	(3,841,223)	—	—
f. Prior service cost or credit	(1,156,167)	(4,624,667)	(347,880)	(1,391,531)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	(44,945)	15,313,929	(37,284)	1,119,236	—	—

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 MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2020

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	1,018,222	—	—	1,018,222
Bonds: Exchange traded funds	5,590,497	—	—	—	5,590,497
Common stock: Unaffiliated	470,038,369	—	—	2,790,000	472,828,369
Common stock: Mutual funds	163,356,648	—	—	—	163,356,648
Preferred stock	—	813,751	403	—	814,154
Derivative assets: Stock warrants	—	565	—	—	565
Separate account assets	557,327,952	136,905,247	19,843,996	254,765,673	968,842,868
Total assets at fair value	1,196,313,466	138,737,785	19,844,399	257,555,673	1,612,451,323

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

Quarter Ended at 03/31/2020

Description	Beginning Balance at 01/01/2020	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 03/31/2020
a. Assets										
Preferred stock	403	—	—	—	—	—	—	—	—	403
Separate account assets*	19,843,996	—	—	—	—	—	—	—	—	19,843,996
Total Assets	19,844,399	—	—	—	—	—	—	—	—	19,844,399

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

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

(4) Included in Level 2 are NAIC 6 rated industrial and miscellaneous bonds. The fair value of the bonds have been determined by utilizing market observable inputs from third-party pricing services.

The fair value of preferred stock included in Level 3 has been determined by utilizing recent financing for similar securities.

Derivative instruments included in Level 2 consist of stock warrants. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Assets held in Level 2 and Level 3 of the separate account include debt securities. The fair values of these investments have been determined through the use of third-party pricing services utilizing market observable inputs.

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	3,174,535,178	2,804,949,752	24,144,782	3,145,185,207	5,205,189	—	—
Common stock: Unaffiliated	472,828,369	472,828,369	470,038,369	—	—	2,790,000	—
Common stock: Mutual funds	163,356,648	163,356,648	163,356,648	—	—	—	—
Preferred stock	23,157,074	24,036,593	—	21,825,004	1,332,070	—	—
Mortgage loans	78,315,099	76,146,366	—	—	78,315,099	—	—
Cash, cash equivalents, & short-term investments	30,344,948	30,311,236	30,344,948	—	—	—	—
Other invested assets: Surplus notes	42,113,289	33,937,264	—	42,113,289	—	—	—
Securities lending reinvested collateral assets	20,069,009	20,069,009	20,069,009	—	—	—	—
Derivative assets	565	565	—	565	—	—	—
Separate account assets	968,842,868	968,842,868	557,327,952	136,905,247	19,843,996	254,765,673	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(4,515,710)	(4,312,255)	—	—	(4,515,710)	—	—
Securities lending liability	(55,037,399)	(55,037,399)	—	(55,037,399)	—	—	—

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

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds, private equity, and private debt fund investments. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account. For investments utilizing NAV, see Note 20E for a description.

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

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

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

Securities Lending Liability

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

- D. Not applicable.
- E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of equity interest in limited partnerships and limited liability companies in the separate account. These investments contain fixed income, common stock and real estate characteristics. The interests in these partnerships can be sold or transferred with prior consent from the general partner. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The average remaining life of the investments is 21.2 years. The Company's unfunded commitment for these investments is \$19.7 million.

A collective trust in the separate account utilizing NAV is primarily investing in domestic fixed income securities. Shares in the trust can be redeemed at their net asset value. The NAV for this investment is \$10.73.

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

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

- 21. Other Items. No Change.
- 22. Events Subsequent. The Company is exposed to potential risk associated with the recent outbreak of a new strain of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation is actively evolving. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to attempt to mitigate the risks posed to business operations by disruptive incidents such as these.
- 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 MARCH 31, 2020 OF THE The Western and Southern Life Insurance 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									—

(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)	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					—	—			A	—
1. Accrued retrospective premium					—	—			B	—
2. Reserve for rate credits or policy experience rating refunds					—	—			C	—
b. 2015					—	—			D	—
1. Accrued retrospective premium					—	—			E	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—
c. 2016					—	—				—
1. Accrued retrospective premium					—	—				—
2. Reserve for rate credits or policy experience rating refunds					—	—				—
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-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC. 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 Name of Entity	2 NAIC Company Code	3 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? Yes [] No [] N/A [X] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

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). 05/30/2019

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 [] No [X]

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

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 (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.

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

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 32,950

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: \$ 962,399,145

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 3,967,416,940	\$ 3,810,946,233
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 1,548,370,540	\$ 1,554,374,739
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 5,515,787,480	\$ 5,365,320,972
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 54,335,460
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 54,765,312
16.3 Total payable for securities lending reported on the liability page.	\$ 55,037,399

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
GENERAL INTERROGATORIES

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

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A.....
SECURIAN ASSET MANAGEMENT	U.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS.....
109905	SECURIAN ASSET MANAGEMENT	5URRAMPUS5ELNW8AQJB87	Securities Exchange Commission	DS.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

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

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	76,022,692
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$
	123,674
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$
1.32 Residential Mortgages	\$
1.33 Commercial Mortgages	\$
1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$
1.42 Residential Mortgages	\$
1.43 Commercial Mortgages	\$
1.44 Total Mortgages in Process of Foreclosure	\$
	0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$
	76,146,366
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	76.500 %
2.2 A&H cost containment percent	3.100 %
2.3 A&H expense percent excluding cost containment expenses	72.400 %
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?
- 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?
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status (a)	Life Contracts		Direct Business Only			Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5			
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations			
1. Alabama	AL	56,389	0	7,881	0	64,270	0	
2. Alaska	AK	21,179	0	450	0	21,629	0	
3. Arizona	AZ	221,144	0	16,972	0	238,116	0	
4. Arkansas	AR	31,744	0	2,628	0	34,372	0	
5. California	CA	2,631,873	0	181,645	0	2,813,518	0	
6. Colorado	CO	59,118	0	5,399	0	64,517	0	
7. Connecticut	CT	8,096	0	730	0	8,826	0	
8. Delaware	DE	11,981	0	1,117	0	13,098	0	
9. District of Columbia	DC	52,797	0	3,153	0	55,950	0	
10. Florida	FL	1,862,285	0	364,774	0	2,227,059	0	
11. Georgia	GA	333,301	0	29,438	0	362,739	0	
12. Hawaii	HI	6,887	0	755	0	7,642	0	
13. Idaho	ID	7,474	0	300	0	7,774	0	
14. Illinois	IL	5,626,773	150	328,326	0	5,955,249	0	
15. Indiana	IN	3,332,876	0	671,822	0	4,004,698	0	
16. Iowa	IA	33,400	0	2,614	0	36,014	0	
17. Kansas	KS	176,921	0	45,602	0	222,523	0	
18. Kentucky	KY	1,257,427	0	334,070	0	1,591,497	0	
19. Louisiana	LA	1,624,378	0	65,375	0	1,689,753	0	
20. Maine	ME	3,379	0	641	0	4,020	0	
21. Maryland	MD	610,174	0	25,155	0	635,329	0	
22. Massachusetts	MA	10,525	0	1,926	0	12,451	0	
23. Michigan	MI	1,442,980	0	187,551	0	1,630,531	0	
24. Minnesota	MN	414,889	0	13,779	0	428,668	0	
25. Mississippi	MS	35,529	0	3,043	0	38,572	0	
26. Missouri	MO	963,338	40	125,352	0	1,088,730	0	
27. Montana	MT	3,379	0	270	0	3,649	0	
28. Nebraska	NE	5,521	0	112	0	5,633	0	
29. Nevada	NV	104,001	0	15,225	0	119,226	0	
30. New Hampshire	NH	1,966	0	120	0	2,086	0	
31. New Jersey	NJ	46,258	0	2,873	0	49,131	0	
32. New Mexico	NM	8,051	0	866	0	8,917	0	
33. New York	NY	37,965	0	5,522	0	43,487	0	
34. North Carolina	NC	3,957,881	0	959,877	0	4,917,758	0	
35. North Dakota	ND	731	0	0	0	731	0	
36. Ohio	OH	11,200,299	1,000	1,804,866	0	13,006,165	0	
37. Oklahoma	OK	50,418	0	4,869	0	55,287	0	
38. Oregon	OR	34,186	0	1,376	0	35,562	0	
39. Pennsylvania	PA	2,385,091	(8)	291,105	0	2,676,188	0	
40. Rhode Island	RI	1,023	0	434	0	1,457	0	
41. South Carolina	SC	431,978	0	69,113	0	501,091	0	
42. South Dakota	SD	2,661	0	606	0	3,267	0	
43. Tennessee	TN	360,485	0	127,822	0	488,307	0	
44. Texas	TX	1,407,189	0	178,848	0	1,586,037	0	
45. Utah	UT	10,601	0	343	0	10,944	0	
46. Vermont	VT	655	0	170	0	825	0	
47. Virginia	VA	179,091	0	26,725	0	205,816	0	
48. Washington	WA	43,525	0	4,247	0	47,772	0	
49. West Virginia	WV	802,170	0	257,603	0	1,059,773	0	
50. Wisconsin	WI	412,168	0	11,364	0	423,532	0	
51. Wyoming	WY	1,791	0	.66	0	1,857	0	
52. American Samoa	AS	0	0	0	0	0	0	
53. Guam	GU	396	0	0	0	.396	0	
54. Puerto Rico	PR	2,410	0	.66	0	2,476	0	
55. U.S. Virgin Islands	VI	236	0	0	0	.236	0	
56. Northern Mariana Islands	MP	0	0	0	0	0	0	
57. Canada	CAN	14	0	0	0	.14	0	
58. Aggregate Other Aliens	OT	18,871	0	346	0	19,217	0	
59. Subtotal	XXX	42,347,868	1,182	6,185,332	0	48,534,382	0	
90. Reporting entity contributions for employee benefits plans	XXX	989,196	0	0	0	989,196	0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,751,429	.376	0	0	7,751,805	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	599,025	0	.37	0	599,062	0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0	
95. Totals (Direct Business)	XXX	51,687,518	.1,558	6,185,369	0	57,874,445	0	
96. Plus Reinsurance Assumed	XXX	237,205	0	0	0	237,205	0	
97. Totals (All Business)	XXX	51,924,723	.1,558	6,185,369	0	58,111,650	0	
98. Less Reinsurance Ceded	XXX	329,672	0	1,008,204	0	1,337,876	0	
99. Totals (All Business) less Reinsurance Ceded	XXX	51,595,051	.1,558	5,177,165	0	56,773,774	0	
DETAILS OF WRITE-INS								
58001. Mexico	XXX	1,143	0	0	0	1,143	0	
58002. ZZZ Other Alien	XXX	17,728	0	346	0	18,074	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	18,871	0	346	0	19,217	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:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 47 R - Registered - Non-domiciled RRGs..... 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 10

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

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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? (Y/N)	*
.0836	Western-Southern Group	00000	47-3228849			1373 Lex Road Investor Holdings, LLC		KY	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2014 San Antonio Trust Agreement		OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2017 Houston Trust Agreement		OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458388			2758 South Main SPE, LLC		NC	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	NIA	WS Real Estate Holdings LLC	Ownership	48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1594103			506 Phelps Holdings, LLC		OH	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-4351262			Alta Preston Residences, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1046102			Apex Housing Investor Holdings, LLC		KY	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1476704			Aravada Kipling Housing Holdings, LLC		CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3057118			Beardsley Inv. Holdings, LLC		AZ	NIA	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439068			Belle Housing Investor Holdings, Inc.		NC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0887717			BP Summerville Investor Holdings, LLC		SC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458332			BY Apartment Investor Holding, LLC		MD	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2431972			Canal Senate Apartments LLC		IN	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0894869			Cape Barnstable Investor Holdings, LLC		MA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-8819502			Carmel Holdings, LLC		IN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5862349			Carmel Hotel, LLC		IN	NIA	Carmel Holdings, LLC	Ownership	36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1449186			Carthage Senior Housing Ltd		OH	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		TX	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	75-2808126			Centreport Partners LP		TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4249257			Charlotte Park Investor Holdings, LLC		NC	NIA	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
						Chattanooga Southside Housing Investor Holdings, LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1650525			Chestnut Healthcare Partners, LP		TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2810787			Cincinnati Analyst Inc		OH	DS	Columbus Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	23-1691523			Cincinnati CBD Holdings, LLC		OH	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3238622			Cincinnati New Markets Fund LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	61-1454115			Cleveland East Hotel LLC		OH	NIA	WS CEH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-0434449			Columbus Life Insurance Co		OH	DS	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	99937	31-1191427			Cove Housing Investor Holdings, LLC		OR	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3364944			Covington Apt. Holdings, LLC		AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-2300932			Crabtree Common Apt. Investor Holdings, LLC		NC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-5593932			Cranberry NP Hotel Company LLC		PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-2524597			Crossings Apt. Holdings		UT	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3929236			Dallas City Investor Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3421289			Day Hill Road Land LLC		CT	NIA	WS Real Estate Holdings LLC	Ownership	74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-2681473			Dublin Hotel LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1498142			Dunvale Investor Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3945554			Eagle Realty Capital Partners, LLC		OH	NIA	Eagle Realty Group, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1290497							Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Group, LLC		OH	DS	Eagle Realty Group, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779151			Eagle Rose Apt. Holdings, LLC		NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1940957			East Denver Investor Holdings, LLC		CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1596551			Emerging Markets LLC		OH	NIA	The Lafayette Life Insurance Co	Ownership	26.22	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	NIA	Western-Southern Life Assurance Co	Ownership	22.98	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	NIA	Integrity Life Insurance Co	Ownership	33.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	NIA	National Integrity Life Insurance Co	Ownership	16.88	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC		IN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC		KY	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC		MA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	NIA	The Western & Southern Life Insurance Co	Ownership	46.730	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

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

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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? (Y/N)	*
0836	Western-Southern Group	00000	52-2206044			Fort Washington Capital Partners, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP		OH	N/A	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP		OH	N/A	Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	2.530	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	36.710	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Columbus Life Insurance Co	Ownership	28.580	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II		OH	N/A	The Western & Southern Life Insurance Co	Ownership	26.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.		OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-K		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	N/A	FIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	N/A	FIPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	N/A	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	FIPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	FIPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

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

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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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272			FIPEI IX GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4844372			FIPEI V GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1073669			FIPEI VI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-1321253			FIPEI VII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-3584733			FIPEI VIII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-0980611			FIPEI X GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3806561			FIPEI XI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2895522			FIPEO III GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-4083280			Gallatin Investor Holdings, LLC		TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-3507078			Galleria Investor Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1553878			Galveston Summerbrooke Apts LLC		TX.	.N/A.	Summerbrooke Holdings LLC	Ownership.	52.920	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	70939	13-2611847		Gerber Life Insurance Company		NY.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-3457194			GS Multifamily Galleria LLC		TX.	.N/A.	Galleria Investor Holdings, LLC	Ownership.	57.820	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3525111			GS Yorktown Apt LP		TX.	.N/A.	YT Crossing Holdings, LLC	Ownership.	57.820	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3108420			Hearthview Praire Lake Apts LLC		IN.	.N/A.	Prairie Lakes Holdings, LLC	Ownership.	62.720	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1328371			IFS Financial Services, Inc.		.OH.	.DS.	Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	43-2081325			Insurance Profiliment Solutions, LLC		.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	74780	86-0214103		Integrity Life Insurance Co.		.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	00000	34-1826874		IR Mail Associates LTD		FL.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	49.500	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-4171986			Kissimme Investor Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1705445			LaFrontera Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.250	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		IN.	.N/A.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-230466			Leroy Glen Investment LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3380015			Linthicum Investor Holdings, LLC		MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	35-2123483			LLIA, Inc.		.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-2577517			Lytle Park Inn, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA.	.N/A.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-0732275			MC Investor Holdings, LLC		AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-0743431			Midtown Park Inv. holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-5439036			Miller Creek Investor Holdings, LLC		TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC		TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	75264	16-0958252		National Integrity Life Insurance Co.		NY.	.DS.	Integrity Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC		IN.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	60.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	00000	27-1024113		North Braeswood Meritage Holdings LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		PA.	.N/A.	WSALD NPH LLC	Ownership.	37.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1388187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1553887			Overland Apartments Investor Holdings, LLC		KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	41.900	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		GA.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	22.340	Western & Southern Mutual Holding Co.	N	

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings,LLC	CA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	41-3147951			Pretium Residential Real Estate Fund II, LP	NY	N/A	The Western & Southern Life Insurance Co	Ownership	2.50	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.75	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	52-206076			Race Street Dev Ltd	OH	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners,LLC	CA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL	N/A	The Western & Southern Life Insurance Co	Ownership	99.99	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	N/A	Ridgegate Holdings, LLC	Ownership	52.92	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC	NV	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
						Settlers Ridge Robinson Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-1617717			Seventh & Culvert Garage LLC	OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-3564950			Shelbourne Campus Properties LLC	KY	N/A	Shelbourne Holdings, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Holdings, LLC	KY	N/A	WS Real Estate Holdings LLC	Ownership	52.92	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1944856			Siena Investor Holding, LLC	TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-4354663			Sixth and Saratoga NW, LLC	KY	N/A	WS Real Estate Holdings LLC	Ownership	69.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2295656			Skye Apts Investor Holdings, LLC	MN	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2930953			Skyport Hotel LLC	KY	N/A	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	61-1328558			Sonterra Legacy Investor Holding, LLC	OH	N/A	2014 San Antonio Trust Agreement	Ownership	25.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1553152			South Kirkman Apt. Holdings, LLC	FL	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2948287			Southside Tunnel Apts. Investor Holdings, LLC	PA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-2306231			SP Charlotte Apts. Investor Holdings, LLC	NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2922655			Stony Investor Holdings,LLC	VA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1827381			Stout Metro Housing Holdings LLC	IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-3538359			Summerbrooke Holdings LLC	TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-2348581			Sundance Lafrontera Holdings LLC	TX	N/A	The Western & Southern Life Insurance Co	Ownership	62.72	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-4291356			Tamiami Senior Inv. Holdings,LLC	FL	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2672383			The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	65242			The Western & Southern Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	70483	31-0487145			Three Choopt AA Inv. Holdings, LLC	VA	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2399724			Timacuan Apt. Holdings,LLC	FL	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-3418626			Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-6046379			Trevi Apartment Holdings, LLC	AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-5098714			Tri-State Fund II Growth LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH	N/A	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Growth Capital Fund LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH	N/A	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Ventures, LLC	OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures, LLC	OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1788428			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N		

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Relation- ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	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? (Y/N)	16 *
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	25.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	83-2679115			WSLR Holdings LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	99.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	72-1388889			Vulcan Hotel LLC		.AL.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	25.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	
.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 ...	Y	
.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 ...	N	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC		.NV.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.DS.	The Western & Southern Life Insurance Co ...	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.		.OH.	.JDP.	Western & Southern Mutual Holding Co	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC		.OH.	.DS.	The Western & Southern Life Insurance Co ...	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co		.OH.	.JIP.	Western & Southern Mutual Holding Co	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	92622	31-1000236		Western-Southern Life Assurance Co		.OH.	.DS.	The Western & Southern Life Insurance Co ...	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC		.CT.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	25.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC		.OH.	.N/A.	2017 Houston Trust Agreement	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	60.490	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	74.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	90.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC		.OH.	.DS.	The Western & Southern Life Insurance Co ...	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC		.GA.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.....	95.320	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.DS.	The Western & Southern Life Insurance Co ...	Ownership.....	24.490	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843662			WSLR Skypoint LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	N	

13.4

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

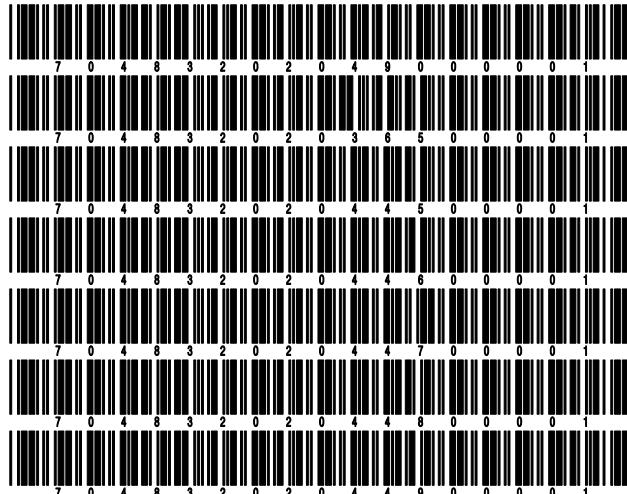
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve adjustment on reinsurance assumed - Lafayette	(15,319)	(66,296)	(103,368)
2705. Miscellaneous Expense	7,240	(90)	1,460,068
2797. Summary of remaining write-ins for Line 27 from overflow page	(8,079)	(66,386)	1,356,700

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,605,815	26,922,488
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	256,190	1,120,618
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		1,133,268
5. Deduct amounts received on disposals		1,400,000
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	592,300	3,170,559
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5+6-7-8)	24,269,705	24,605,815
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	24,269,705	24,605,815

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	.68,898,356	59,146,407
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		10,750,000
2.2 Additional investment made after acquisition	7,400,000	42,846
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	151,991	1,040,897
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	.76,146,365	68,898,356
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12) .....	.76,146,365	68,898,356
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	.76,146,365	68,898,356

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,939,380,163	1,814,226,952
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,532,929	168,691,152
2.2 Additional investment made after acquisition	57,245,264	348,473,517
3. Capitalized deferred interest and other		0
4. Accrual of discount	262	188
5. Unrealized valuation increase (decrease)	(28,422,936)	90,633,615
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	29,531,509	460,663,934
8. Deduct amortization of premium and depreciation	7,698	29,724
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized	1,101,816	21,951,604
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,946,094,659	1,939,380,163
12. Deduct total nonadmitted amounts	163,662,045	161,310,396
13. Statement value at end of current period (Line 11 minus Line 12)	1,782,432,614	1,778,069,767

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,717,756,479	7,273,729,940
2. Cost of bonds and stocks acquired	195,754,008	1,243,120,005
3. Accrual of discount	430,092	2,347,460
4. Unrealized valuation increase (decrease)	(342,002,508)	267,970,215
5. Total gain (loss) on disposals	(54,217,249)	50,591,014
6. Deduct consideration for bonds and stocks disposed of	238,432,637	1,099,505,321
7. Deduct amortization of premium	1,107,337	5,286,517
8. Total foreign exchange change in book/adjusted carrying value	(2,139,370)	1,561,856
9. Deduct current year's other than temporary impairment recognized	0	17,057,292
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	76,164	285,120
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	7,276,117,642	7,717,756,479
12. Deduct total nonadmitted amounts	342,754,568	372,477,258
13. Statement value at end of current period (Line 11 minus Line 12)	6,933,363,074	7,345,279,221

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,753,880,258	54,692,809	115,967,726	(55,379,201)	1,637,226,140			1,753,880,258
2. NAIC 2 (a)	1,064,832,090	491,878,398	495,757,046	32,574,034	1,093,527,476			1,064,832,090
3. NAIC 3 (a)	44,288,257	3,232,997	.683,286	21,878,801	68,716,769			44,288,257
4. NAIC 4 (a)	4,280,389	759,870	1,480,000	(17,125)	3,543,134			4,280,389
5. NAIC 5 (a)	3,468,964	2,029,000	2,029,000	6,221	3,475,185			3,468,964
6. NAIC 6 (a)	5,082,635	0	0	(56,406)	5,026,229			5,082,635
7. Total Bonds	2,875,832,593	552,593,074	615,917,058	(993,676)	2,811,514,933	0	0	2,875,832,593
PREFERRED STOCK								
8. NAIC 1	3,572,800	0	.485,744	0	3,087,056			3,572,800
9. NAIC 2	15,035,635	45,295	20,289	(157,749)	14,902,892			15,035,635
10. NAIC 3	3,850,997	.38,036	84,546	(142,251)	3,662,236			3,850,997
11. NAIC 4	1,579,354	0	101,760	(386,096)	1,091,498			1,579,354
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	1,292,911	0	0	0	1,292,911			1,292,911
14. Total Preferred Stock	25,331,697	83,331	692,339	(686,096)	24,036,593	0	0	25,331,697
15. Total Bonds and Preferred Stock	2,901,164,290	552,676,405	616,609,397	(1,679,772)	2,835,551,526	0	0	2,901,164,290

(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 \$5,078,405 ; NAIC 2 \$1,486,779 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,486,779	XXX	1,486,779		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,985,689	0
2. Cost of short-term investments acquired	1,486,779	17,855,886
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	16,868
6. Deduct consideration received on disposals	1,985,689	15,887,065
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,486,779	1,985,689
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,486,779	1,985,689

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)	(40,425,999)
2. Cost Paid/(Consideration Received) on additions	
3. Unrealized Valuation increase/(decrease)	49,847,610
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(9,004,594)
6. Considerations received/(paid) on terminations	392,141
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	(24,309)
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)	567
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	567

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	
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.....	565
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).....	565
4. Part D, Section 1, Column 5	565
5. Part D, Section 1, Column 6	0
6. Total (Line 3 minus Line 4 minus Line 5)	0

Fair Value Check

7. Part A, Section 1, Column 16	565
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	565
10. Part D, Section 1, Column 8	565
11. Part D, Section 1, Column 9	0
12 Total (Line 9 minus Line 10 minus Line 11)	0

Potential Exposure Check

13. Part A, Section 1, Column 21	0
14. Part B, Section 1, Column 20	
15. Part D, Section 1, Column 11	0
16. Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	73,971,810	90,997,733
2. Cost of cash equivalents acquired	785,800,433	4,874,761,033
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	3,955	91,381
6. Deduct consideration received on disposals	810,389,365	4,891,878,337
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	49,386,833	73,971,810
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	49,386,833	73,971,810

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE A - PART 2

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

SCHEDULE A - PART 3

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

NON-E

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance 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						
0044701	Lady Lake	FL		02/20/2020	3.700	7,400,000	0	11,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						7,400,000	0	11,100,000
0899999. Total Mortgages in good standing						7,400,000	0	11,100,000
1699999. Total - Restructured Mortgages						0	0	
2499999. Total - Mortgages with overdue interest over 90 days						0	0	
3299999. Total - Mortgages in the process of foreclosure						0	0	
3399999 - Totals						7,400,000	0	11,100,000

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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion						Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044682	Cincinnati	OH		12/01/2011		23,548	0	0	0	0	0	0	0	283	0	0
0044690	Covington	KY		12/01/2011		76,606	0	0	0	0	0	0	0	680	0	0
0044692	Cincinnati	OH		12/01/2011		48,022	0	0	0	0	0	0	0	274	0	0
0044696	North Charleston	SC		10/28/2016		11,993,147	0	0	0	0	0	0	0	87,058	0	0
0044697	North Charleston	SC		11/01/2016		1,660,590	0	0	0	0	0	0	0	12,054	0	0
0044698	San Jose	CA		12/01/2017		5,606,444	0	0	0	0	0	0	0	51,641	0	0
0299999. Mortgages with partial repayments							19,408,357	0	0	0	0	0	0	151,990	0	0
0599999 - Totals							19,408,357	0	0	0	0	0	0	151,990	0	0

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STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership		
		3 City	4 State											
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	IFE	11/18/2016			117,455		95,888	1.560		
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	117,455	0	957,888 XXX		
57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3			.06/04/2013	.1		.95,397		.1,623,247	.17.340		
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV			.09/30/2016	.1		.139,271		.14,291,179	4.610		
Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D			.10/24/2018	.1		.1,204,774		.6,096,406	1.760		
Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP			.01/24/2017	.1		.389,328		.2,031,152	0.390		
BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP			.07/14/2014	.1		.256,446		.379,448	3.230		
CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.			.04/03/2006	.1		.789		.6,633	0.650		
CHAMBERS Energy Capital III LP	HOUSTON	TX	CHAMBERS Energy Capital III LP			.07/06/2012	.1		.9,167		.38,372	0.740		
CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC			.12/31/2012	.1		.107,798		.639,655	8.760		
Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC			.09/18/2017	.1		.146,164		.4,060,726	14.600		
Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP			.07/29/2019	.1		.331,275		.5,842,304	13.400		
CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP			.06/29/2007	.1		.21,317		.521,737	1.000		
Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital			.07/18/2017	.1		.1,073,591		.5,425,051	2.680		
KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES			.10/05/2006	.1		.518		.209,360	0.090		
Sands Capital Private Growth F Global Innovation Fund C-1	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1			.06/29/2017	.1		1,282,937		.7,296,361	6.720		
Sands Capital Private Growth F Sands Capital Life Sciences	Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences			.06/30/2017	.1		1,400,000		.10,299,749	7.180		
SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III			.08/30/2007	.1		.296		.242,583	0.030		
SILVER LAKE PARTNERS L.P.	WILMINGTON	DE	SILVER LAKE PARTNERS L.P.			.04/30/2019	.1		.364		.0,010			
SNOV PHIPPS III LP	NEW YORK	NY	SNOV PHIPPS III LP			.08/11/2010	.1		.24,325		.236,826	0.580		
SNOV PHIPPS III LP	NEW YORK	NY	SNOV PHIPPS III LP			.01/19/2017	.1		.160,398		.1,887,265	0.520		
SOLAMERE CAPITAL FUND II A	BOSTON	MA	SOLAMERE CAPITAL FUND II A			.06/20/2014	.1		.86,188		.2,598,921	5.420		
SOLAMERE CAPITAL Fund III	BOSTON	MA	SOLAMERE CAPITAL Fund III			.11/20/2018	.1		1,485,756		.15,831,679	3.470		
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	8,216,099	0	79,558,654 XXX		
FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.			.07/17/2017	.1		.520,375		.2,118,875	9.180		
FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.			.06/10/2016	.1		4,585,436		.42,415,275	.99.500		
WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.			.11/14/2003	.1		.5,865		.6,897,678	.95.320		
2099999. Joint Venture Interests - Common Stock - Affiliated									0	5,111,676	0	51,431,828 XXX		
000000-00-0 CABOT INDUSTRIAL VALUE FUND V, LP	Boston	MA	Cabot Properties			.08/22/2017			0	4,395		.10,396	1.000	
000000-00-0 '309 HOLDINGS, LLC	Cincinnati	OH	City Club			.08/02/2016			0	3,225,500		.806,500	3.230	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	3,229,895	0	816,896 XXX		
000000-00-0 'W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC			.0000000	.12/01/2006		8,532,929		.21,704,613	.74,483,791	100.000	
000000-00-0 'CHESTNUT HEALTHCARE PARTNERS LP	CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP LLC			.0000000	.12/14/2018		0	.726,167		.2,358,167	.21.350	
2299999. Joint Venture Interests - Real Estate - Affiliated									8,532,929		22,430,721	0	76,841,957 XXX	
ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III			.06/04/2014	.2				.9,819,414	0	0.990	
ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV			.02/20/2019	.2				.6,643,583		0.150	
ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP			.12/28/2012	.2				.9,752		.397,601	
PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.			.09/16/2013	.2				.1,666,668		.802,351	1.240
2599999. Joint Venture Interests - Other - Unaffiliated									0	18,139,417	0	15,402,182 XXX		
4899999. Total - Unaffiliated									0	29,702,866	0	.96,735,620 XXX		
4999999. Total - Affiliated									8,532,929		27,542,397	0	128,273,786 XXX	
5099999 - Totals									8,532,929		57,245,263	0	225,009,406 XXX	

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	TH Credit DIRECT LENDING FUND III LLC	MA	MA	TH Credit DIRECT LENDING FUND III LLC	11/18/2016	01/17/2020	425,949						0	425,949	425,949			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							425,949	0	0	0	0	0	0	425,949	425,949	0	0	0	0
57 STARS Global Opportunity Fund 3	WASHINGTON	DC	DC	57 STARS Global Opportunity Fund 3	06/04/2013	01/17/2020	376,796						0	376,796	376,796			0	0
AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	01/03/2020	134,775						0	134,775	134,775			0	0
AUDAX MEZZANINE IV	WILMINGTON	DE	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2020	301,574						0	301,574	301,574			0	0
Audax Direct Lending Solutions D	WILMINGTON	DE	DE	Audax Direct Lending Solutions D	10/24/2018	01/24/2020	73,783						0	73,783	73,783			0	0
Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/04/2020	.81,835						0	.81,835	.81,835			0	0
CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	03/20/2020	.567,083						0	.567,083	.567,083			0	0
EnCap Energy Capital Fund IX	HOUSTON	TX	TX	EnCap Energy Capital Fund IX	01/18/2013	01/06/2020	.47,413						0	.47,413	.47,413			0	0
EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	02/01/2020	.25,152						0	.25,152	.25,152			0	0
GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	01/08/2020	.55,989						0	.55,989	.55,989			0	0
KKR ASSOCIATES	NEW YORK	NY	NY	KKR ASSOCIATES	10/05/2006	02/01/2020	.313,308						0	.313,308	.313,308			0	121,372
SILVER LAKE PARTNERS III	WILMINGTON	DE	DE	SILVER LAKE PARTNERS III	08/30/2007	01/02/2020	.23,545						0	.23,545	.23,545			0	0
SNOV PHIPPS II LP	NEW YORK	NY	NY	SNOV PHIPPS II LP	08/11/2010	02/25/2020	1,002,463						0	1,002,463	1,002,463			0	0
SOLAMERE CAPITAL FUND II A	BOSTON	MA	MA	SOLAMERE CAPITAL FUND II A	06/20/2014	03/31/2020	.391,445						0	.391,445	.391,445			0	880,255
SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	03/31/2020	.49,804						0	.49,804	.49,804			0	267,741
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,444,964	0	0	0	0	0	0	3,444,964	3,444,964	0	0	0	1,269,368
FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	03/31/2020	.282,000						0	.282,000	.282,000			0	0
FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	03/31/2020	.1,318,000						0	.1,318,000	.1,318,000			0	0
FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	03/20/2020	.1,845,000						0	.1,845,000	.1,845,000			0	0
FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	02/27/2020	.158,375						0	.158,375	.158,375			0	0
TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	03/17/2020	.50,000						0	.50,000	.50,000			0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							3,653,375	0	0	0	0	0	0	3,653,375	3,653,375	0	0	0	0
000000-00-0 PREMIUM SFR FUND II LP	NEW YORK	NY	NY	Cash Return Dist.	06/30/2017	02/20/2020	.22,231,749						0	.241,649	.241,649			0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							22,231,749	0	0	0	0	0	0	241,649	241,649	0	0	0	0
000000-00-0 WBS REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	OH	RETURN OF CAPITAL	12/01/2006	09/30/2018	.897,605,678						0	.12,874,039	.12,874,039			0	0
000000-00-0 QUEEN CITY SQUARE, LLC	CINCINNATI	OH	OH	RETURN OF CAPITAL	06/08/2004	09/12/2018	(.15,328,303)						0	.2,963,500	.2,963,500			0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							882,277,375	0	0	0	0	0	0	15,837,539	15,837,539	0	0	0	0
ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM.	CYM.	ABRY ADVANCED SECURITIES FUND III	06/04/2014	02/18/2020	.700,665						0	.700,665	.700,665			0	.797
ABRY SENIOR EQUITY IV LP	BOSTON	MA	MA	ABRY SENIOR EQUITY IV LP	12/26/2012	03/28/2020	.920,207						0	.920,207	.920,207			0	0
Ares Capital Europe II	CAYMAN ISLANDS	CYM.	CYM.	Ares Capital Europe II	03/27/2013	03/11/2020	.114,095						0	.114,095	.114,095			0	0
CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	01/10/2020	.644,411						0	.644,411	.644,411			0	0
ENERGY FUND XV	LOS ANGELES	CA	CA	ENERGY FUND XV	12/10/2010	03/06/2020	.202,826						0	.202,826	.202,826			0	0
GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	01/08/2020	.13,863						0	.13,863	.13,863			0	0
Hark Capital I FUND LP	NEW YORK	NY	NY	Hark Capital I FUND LP	12/01/2014	03/24/2020	1,079,697						0	1,079,697	1,079,697			0	0
H.I.G. BAYSIDE II (3) LP	MIAMI	FL	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	02/28/2020	.301,596						0	.301,596	.301,596			0	0
PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	02/18/2020	.515,337						0	.515,337	.515,337			0	0
ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX.	LUX.	ROYALTY OPPORTUNITIES	08/30/2011	03/28/2020	.74,792						0	.74,792	.74,792			0	0
Summit Partners II LP	CAYMAN ISLANDS	CYM.	CYM.	Summit Partners II LP	11/25/2014	01/23/2020	.706,701						0	.706,701	.706,701			0	0
TCW Direct Lending LLC	LOS ANGELES	CA	CA	TCW Direct Lending LLC	03/31/2015	03/04/2020	.653,846						0	.653,846	.653,846			0	0
2599999. Joint Venture Interests - Other - Unaffiliated							5,928,034	0	0	0	0	0	0	5,928,034	5,928,034	0	0	0	797
4899999. Total - Unaffiliated							32,030,696	0	0	0	0	0	0	10,040,596	10,040,596	0	0	0	1,270,165
4999999. Total - Affiliated							885,930,750	0	0	0	0	0	0	19,490,914	19,490,914	0	0	0	0
5099999 - Totals							917,961,446	0	0	0	0	0	0	29,531,510	29,531,510	0	0	0	1,270,165

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		.03/01/2020	Interest Capitalization		.202	.202	.0	1...
38375B-JII-3	GNR 2011-H02 BA 4.450% 02/20/61		.01/01/2020	Interest Capitalization		.907	.907	.0	1...
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 04/20/35		.01/13/2020	STIFEL NICHOLAS	2,500,000	2,500,000	2,500,000	.0	1...
0599999. Subtotal - Bonds - U.S. Governments					2,501,109	2,501,109	2,501,109	.0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2020	Interest Capitalization		.48,524	.48,524	.0	1...
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2020	Interest Capitalization		.21,646	.21,646	.0	1...
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		.03/01/2020	Interest Capitalization		.94,570	.94,570	.0	1...
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		.03/01/2020	Interest Capitalization		.54,039	.54,039	.0	1...
313970-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		.03/01/2020	Interest Capitalization		.84,588	.84,588	.0	1...
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		.03/12/2020	BARCLAYS	2,250,000	2,250,000	2,250,000	.897	1FE
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.000% 11/01/24		.01/07/2020	BARCLAYS		1,495,000	1,495,000	.0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues					4,048,367	4,048,367	4,048,367	.897	XXX
025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50		.03/03/2020	J P MORGAN SEC FIXED INC		.1,996,580	.2,000,000	.0	2FE
02665W-B8-9	AMERICAN HONDA FINANCE 2.097% 07/20/20		.03/27/2020	TD SECURITIES		1,486,020	1,500,000	.6,093	1FE
095796-AA-6	BLUE RACER MID LLC/FINAN 6.125% 11/15/22		.03/11/2020	JANE STREET EXECUTION SERVICES		402,370	.500,000	10,038	4FE
125896-B5-2	CMS ENERGY CORP PREFERRED		.03/16/2020	ADVANTUS CAPITAL MANAGEMENT		.39,150	.1,600	.0	2FE
14448C-AC-8	CARRIER GLOBAL CORP 3.577% 04/05/50		.02/13/2020	GOLDMAN SACHS		2,999,880	3,000,000	.0	2FE
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		.03/27/2020	JEFFERIES & CO		.495,450	.540,000	.7,918	3FE
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		.01/14/2020	LLOYDS SECURITIES		.750,308	.750,000	.6,281	1FE
26441C-40-2	DUKE ENERGY PREFERRED		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT		.14,190	.600	.0	2FE
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		.01/07/2020	DEUTSCHE BANK		.999,140	1,000,000	.0	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		.03/11/2020	STIFEL NICHOLAS		.535,141	.530,000	.4,654	2FE
35671D-CC-7	FREPPORT-MC C&G 5.000% 09/01/27		.03/24/2020	Various		.286,200	.360,000	.1,225	3FE
37185L-AG-7	GENESIS ENERGY 6.000% 05/15/23		.03/11/2020	SUMRIDGE PARTNERS		.357,500	.500,000	.9,833	4FE
446150-AS-3	HUNTINGTON Bancshares INC 2.550% 02/04/30		.01/28/2020	MORGAN STANLEY FIXED INC		.2,987,910	.3,000,000	.0	2FE
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		.02/05/2020	MITSUBISHI UFJ SECURITIES		4,984,950	5,000,000	.0	2FE
46284V-AE-1	IRON MOUNTAIN INC 5.250% 03/15/28		.03/23/2020	MARKET AXESS		.108,803	.128,000	.187	3FE
482480-AJ-9	KLA CORPORATION 3.300% 03/01/50		.03/13/2020	STIFEL NICHOLAS		2,812,230	3,000,000	.5,225	2FE
536797-EE-3	LITHIA MOTORS INC-CL A 4.625% 12/15/27		.03/24/2020	STIFEL NICHOLAS		.522,000	.500,000	.8,248	3FE
57629W-CR-9	MASSTIFF GLOBAL FUND 2.024% 01/07/22		.01/10/2020	BANK OF AMERICA SEC		1,600,000	1,600,000	.0	1FE
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		.01/09/2020	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0	1FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		.03/30/2020	STIFEL NICHOLAS		.194,038	.215,000	.2,016	3FE
682680-BA-0	ONEOK INC 2.200% 09/15/25		.03/11/2020	STIFEL NICHOLAS		.895,000	1,000,000	.183	2FE
78412F-AV-6	SESI LLC 7.125% 12/15/21		.02/10/2020	Tax Free Exchange		.2,029,000	.2,029,000	.0	5FE
816851-60-4	SEMPRA ENERGY PREFERRED		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT		.31,609	.1,400	.0	2FE
824348-BM-7	SHERWIN-WILLIAMS CO/H/E 3.300% 05/15/50		.03/03/2020	CITIGROUP GLOBAL MKTS		.1,996,460	.2,000,000	.0	2FE
842587-80-0	SOUTHERN CO PFD		.01/06/2020	BANK OF AMERICA SEC		5,000,000	.200,000	.0	2FE
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		.03/24/2020	JEFFERIES & CO		.523,500	.600,000	.5,621	3FE
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		.03/25/2020	GOLDMAN SACHS		.503,925	.578,000	.3,648	3FE
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		.03/24/2020	RBC/DAIN		.101,100	.120,000	.1,243	3FE
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27		.03/23/2020	Various		.206,381	.225,000	.1,438	3FE
22550U-AA-9	CREDIT SUISSE NEW YORK 2.050% 02/04/22		.01/30/2020	CREDIT SUISSE FIRST BOSTON		1,900,000	1,900,000	.0	1FE
46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28		.03/23/2020	JEFFERIES & CO		.291,600	.360,000	.4,025	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					39,050,435	35,238,600	35,238,600	.77,876	XXX
8399997. Total - Bonds - Part 3					45,599,911	41,788,076	41,788,076	.78,773	XXX
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	.78,773	XXX
8399999. Total - Bonds					45,599,911	41,788,076	41,788,076	.78,773	XXX
69360U-55-2	PS BUSINESS PARKS INC PREFERRED		.03/16/2020	ADVANTUS CAPITAL MANAGEMENT		.1,300,000	.29,602	.0	2FE
69360U-62-8	PS BUSINESS PARKS INC PREFERRED		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT		.500,000	.8,572	.0	2FE
74460W-64-4	PUBLIC STORAGE PREFERRED		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT		.300,000	.7,122	.0	2FE
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED		.03/16/2020	ADVANTUS CAPITAL MANAGEMENT		.1,400,000	.30,867	.0	3FE
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT		.432,000	.7,169	.0	3FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					83,332	XXX	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3					83,332	XXX	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	.78,773	XXX
8999999. Total - Preferred Stocks					83,332	XXX	XXX	0	XXX
00130H-10-5	AES CORP		.02/28/2020	ADVANTUS CAPITAL MANAGEMENT		.1,400,000	.23,693	.0	
00206R-10-2	AT&T INC		.02/04/2020	ADVANTUS CAPITAL MANAGEMENT		.3,000,000	.112,139	.0	
004239-10-9	ACADIA REALTY TRUST REIT		.01/09/2020	ADVANTUS CAPITAL MANAGEMENT		.1,400,000	.35,251	.0	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
008492-10-0	AGREE REALTY CORP REIT		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT	.500,000	.24,052		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.03/31/2020	ADVANTUS CAPITAL MANAGEMENT	2,000,000	.257,985		0	
02079K-10-7	ALPHABET CLASS C		.03/06/2020	Various	1,571,000	.2,213,187		0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		.03/12/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	.36,817		0	
030640-10-8	AMERICOLD REALTY TRUST REIT		.02/13/2020	S. G. COWEN SECURITIES CORP.	10,644,000	.395,419		0	
03748R-75-4	APARTMENT INVT & MGMT CO -A		.03/05/2020	ADVANTUS CAPITAL MANAGEMENT	2,600,000	.138,069		0	
053484-10-1	AVALON BAY COMMUNITIES REIT		.03/20/2020	ADVANTUS CAPITAL MANAGEMENT	1,100,000	.177,650		0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		.03/17/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	.23,464		0	
101121-10-1	BOSTON PROPERTIES INC REIT		.03/27/2020	ADVANTUS CAPITAL MANAGEMENT	.760,000	.77,479		0	
11120U-10-5	BRIXXMOR PROPERTY GROUP INC REIT		.03/03/2020	ADVANTUS CAPITAL MANAGEMENT	13,700,000	.272,188		0	
133131-10-2	CAMDEN PROPERTY TRUST REIT		.03/06/2020	ADVANTUS CAPITAL MANAGEMENT	700,000	.76,171		0	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		.03/03/2020	ADVANTUS CAPITAL MANAGEMENT	15,700,000	.167,783		0	
15189T-10-7	CENTERPOINT ENERGY		.02/12/2020	ADVANTUS CAPITAL MANAGEMENT	10,500,000	.280,237		0	
16411R-20-8	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		.02/19/2020	Various	51,500,000	.1,936,468		0	
16411R-20-8	CHENIERE ENERGY INC		.02/25/2020	Various	81,037,000	.4,503,866		0	
166764-10-0	CHEVRON CORPORATION		.03/06/2020	S. G. COWEN SECURITIES CORP.	10,539,000	.998,624		0	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		.03/31/2020	ADVANTUS CAPITAL MANAGEMENT	8,900,000	.169,776		0	
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		.03/19/2020	ADVANTUS CAPITAL MANAGEMENT	3,000,000	.52,587		0	
21870Q-10-5	CORESITE REALTY CORP REIT		.02/13/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	.22,700		0	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		.03/25/2020	ADVANTUS CAPITAL MANAGEMENT	1,800,000	.40,022		0	
222795-50-2	COUSINS PROPERTIES INC REIT		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	6,000,000	.205,801		0	
22822V-10-1	CROWN CASTLE INTL CORP REIT		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	.26,799		0	
229663-10-9	CUBESMART REIT		.02/18/2020	ADVANTUS CAPITAL MANAGEMENT	1,200,000	.39,502		0	
23283R-10-0	CYRUSONE INC REIT		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT	5,600,000	.342,643		0	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		.03/12/2020	HOWARD WEIL	42,500,000	.593,890		0	
233331-10-7	DTE ENERGY COMPANY		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	1,200,000	.133,727		0	
244199-10-5	DEERE & COMPANY		.03/27/2020	Various	5,315,000	.700,177		0	
25179M-10-3	DEVON ENERGY CORPORATION		.01/03/2020	HOWARD WEIL	7,500,000	.196,854		0	
26614N-10-2	DUPONT DE NEMOURS INC		.03/11/2020	Various	4,788,000	.237,562		0	
26884U-10-9	EPR PROPERTIES REIT		.02/27/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	.26,341		0	
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		.03/11/2020	BMO CAPITAL MARKETS CORP EQ	53,550,000	.664,164		0	
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		.03/13/2020	HOWARD WEIL	123,000,000	.489,831		0	
29273V-10-0	ENERGY TRANSFER EQUITY LP		.03/27/2020	ADVANTUS CAPITAL MANAGEMENT	8,800,000	.91,895		0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		.03/25/2020	Various	87,500,000	.1,838,932		0	
29444U-70-0	EQUINIX INC REIT		.03/20/2020	ADVANTUS CAPITAL MANAGEMENT	1,200,000	.670,341		0	
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		.03/30/2020	ADVANTUS CAPITAL MANAGEMENT	3,300,000	.195,545		0	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT	3,800,000	.51,716		0	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		.03/19/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	.197,609		0	
30034W-10-6	EVERGY INC		.01/07/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	.31,508		0	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		.03/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	.85,580		0	
30231G-10-2	EXXON MOBIL CORP		.03/06/2020	S. G. COWEN SECURITIES CORP.	20,837,000	.1,001,530		0	
313747-20-6	FEDERAL REALTY INVS TRUST REIT		.01/30/2020	ADVANTUS CAPITAL MANAGEMENT	800,000	.100,354		0	
316773-10-0	FIFTH THIRD BANCORP		.03/13/2020	S. G. COWEN SECURITIES CORP.	630,913,000	.14,969,058		0	
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		.01/07/2020	ADVANTUS CAPITAL MANAGEMENT	600,000	.16,301		0	
35905A-10-9	FRONTDOOR INC		.02/18/2020	Various	107,400,000	.4,743,375		0	
36467J-10-8	GAMING AND LEISURE PROPERTIE REIT		.03/31/2020	ADVANTUS CAPITAL MANAGEMENT	6,800,000	.254,430		0	
37192T-10-4	GENESIS ENERGY L.P.		.03/16/2020	Various	96,388,000	.532,448		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		.03/27/2020	S. G. COWEN SECURITIES CORP.	5,899,000	.1,105,575		0	
41068Y-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	5,800,000	.131,019		0	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		.03/31/2020	ADVANTUS CAPITAL MANAGEMENT	5,200,000	.119,976		0	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	2,100,000	.60,618		0	
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		.03/11/2020	CIBC WORLD MARKET	35,000,000	.505,836		0	
44107P-10-4	HOTEL HOTELS & RESORTS INC		.02/13/2020	ADVANTUS CAPITAL MANAGEMENT	3,500,000	.59,959		0	
443510-60-7	HUBBELL INC -CL B		.03/27/2020	Various	10,623,000	.1,273,841		0	
44409T-10-9	HUDSON PACIFIC PROPERTIES IN REIT		.03/12/2020	ADVANTUS CAPITAL MANAGEMENT	4,600,000	.143,236		0	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		.02/27/2020	ADVANTUS CAPITAL MANAGEMENT	12,300,000	.185,810		0	
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		.03/24/2020	ADVANTUS CAPITAL MANAGEMENT	2,300,000	.161,508		0	
46187W-10-7	INVITATION HOMES INC REIT		.03/25/2020	ADVANTUS CAPITAL MANAGEMENT	14,300,000	.345,474		0	
46625H-10-0	JP MORGAN CHASE & CO		.03/06/2020	S. G. COWEN SECURITIES CORP.	9,308,000	.999,005		0	
478160-10-4	JOHNSON & JOHNSON		.03/11/2020	S. G. COWEN SECURITIES CORP.	3,322,000	.442,159		0	
480200-10-7	JONES LANG LASALLE INC		.03/27/2020	Various	2,399,000	.295,256		0	

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
48123V-10-2	J2 GLOBAL INC		.02/14/2020	S. G. COHEN SECURITIES CORP.	4,700,000	457,816		0	
49456B-10-1	KINDER MORGAN		.01/22/2020	HOWARD WEIL	75,249,000	1,582,351		0	
505743-10-4	LADDER CAPITAL CORP-REIT REIT		.02/27/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	.16,888		0	
53223X-10-7	LSI		.03/25/2020	ADVANTUS CAPITAL MANAGEMENT	600,000	.55,199		0	
55336V-10-0	MPLX LP LIMITED PARTNERS		.03/13/2020	Various	177,911,000	4,122,856		0	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		.03/26/2020	Various	225,042,000	10,949,774		0	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		.03/20/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	.92,865		0	
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		.03/10/2020	Various	136,000,000	577,004		0	
63633D-10-4	NATL HEALTH INV REIT		.02/28/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	.32,334		0	
637417-10-6	NATL RETAIL PROP REIT		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	3,700,000	.156,052		0	
66341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	.12,302		0	
66506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		.03/13/2020	HOWARD WEIL	40,000,000	221,004		0	
67058H-10-2	NUSTAR ENERGY LP		.03/13/2020	Various	143,947,000	1,846,101		0	
682680-10-3	ONEOK INC		.03/27/2020	Various	14,807,000	548,417		0	
69007J-10-6	OUTFRONT MEDIA INC REIT		.03/13/2020	ADVANTUS CAPITAL MANAGEMENT	11,200,000	.307,626		0	
69318O-10-4	PBF LOGISTICS LP LIMITED PARTNERS		.01/02/2020	ADVANTUS CAPITAL MANAGEMENT	800,000	.16,168		0	
69351T-10-6	PPL CORPORATION		.03/03/2020	ADVANTUS CAPITAL MANAGEMENT	16,800,000	.595,957		0	
700517-10-5	PARK HOTELS & RESORTS INC REIT		.02/04/2020	ADVANTUS CAPITAL MANAGEMENT	5,600,000	.129,648		0	
701094-10-4	PARKER HANNIFIN		.03/31/2020	GOLDMAN SACHS	5,152,000	.662,898		0	
718172-10-9	PHILIP MORRIS INTERNAT-IV/I		.03/27/2020	Various	19,859,000	1,436,817		0	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		.03/10/2020	Various	83,486,000	3,882,903		0	
71943U-10-4	PHYSICIANS REALTY TRUST REIT		.03/20/2020	ADVANTUS CAPITAL MANAGEMENT	6,500,000	.104,820		0	
726503-10-5	PLAINS ALL AMER PIPELINE LP		.03/13/2020	Various	559,900,000	5,062,319		0	
74051N-10-2	PREMIER INC-CLASS A		.02/18/2020	Various	144,900,000	4,621,284		0	
74340W-10-3	PROLOGIS INC REIT		.03/31/2020	ADVANTUS CAPITAL MANAGEMENT	5,565,000	.404,732		0	
74460D-10-9	PUBLIC STORAGE INC REIT		.03/24/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	.161,267		0	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		.03/30/2020	ADVANTUS CAPITAL MANAGEMENT	800,000	.44,081		0	
74762E-10-2	QUANTA SERVICES INC		.02/14/2020	S. G. COHEN SECURITIES CORP.	11,900,000	.482,380		0	
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		.03/13/2020	INVESTMENT TECHNOLOGY GROUP	600,000	.3,486		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		.02/07/2020	ADVANTUS CAPITAL MANAGEMENT	3,400,000	.58,216		0	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		.03/06/2020	ADVANTUS CAPITAL MANAGEMENT	2,900,000	.232,708		0	
78462F-10-3	SPDR TRUST SERIES 1		.03/17/2020	Various	19,000,000	4,738,421		0	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		.03/09/2020	ADVANTUS CAPITAL MANAGEMENT	8,200,000	.179,064		0	
816851-10-9	SEMPRA ENERGY		.03/31/2020	ADVANTUS CAPITAL MANAGEMENT	4,300,000	.572,591		0	
81761L-10-2	HOSPITALITY PROP TRUST REIT		.02/10/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	.22,997		0	
82263A-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		.03/12/2020	Various	87,973,000	1,002,419		0	
82669G-10-4	SIGNATURE BANK		.03/27/2020	Various	3,764,000	.348,806		0	
830879-10-2	SKYWEST INC		.02/14/2020	S. G. COHEN SECURITIES CORP.	12,600,000	.738,296		0	
838518-10-8	SOUTH JERSEY INDUSTRIES		.03/20/2020	ADVANTUS CAPITAL MANAGEMENT	1,500,000	.37,237		0	
85254J-10-2	STAG INDUSTRIAL INC REIT		.02/19/2020	ADVANTUS CAPITAL MANAGEMENT	600,000	.19,373		0	
855244-10-9	STARBUCKS CORP		.03/30/2020	Various	20,401,000	1,339,693		0	
862121-10-0	STORE CAPITAL CORP REIT		.03/05/2020	ADVANTUS CAPITAL MANAGEMENT	2,300,000	.75,081		0	
866674-10-4	SUN COMMUNITIES INC REIT		.03/30/2020	ADVANTUS CAPITAL MANAGEMENT	1,800,000	.196,244		0	
872307-10-3	TCF FINANCIAL CORP		.02/14/2020	S. G. COHEN SECURITIES CORP.	1,000,000	.43,569		0	
872330-10-8	TC PIPELINES LP		.03/16/2020	Various	64,200,000	2,166,756		0	
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		.03/09/2020	Various	480,000,000	9,341,421		0	
87612G-10-1	TARGA RESOURCES CORP		.03/13/2020	Various	63,100,000	2,463,715		0	
882508-10-4	TEXAS INSTRUMENTS		.03/31/2020	Various	15,483,000	1,701,416		0	
88579Y-10-1	3M CO		.02/27/2020	S. G. COHEN SECURITIES CORP.	16,297,000	2,500,483		0	
902653-10-4	UDR INC REIT		.03/27/2020	ADVANTUS CAPITAL MANAGEMENT	2,900,000	.126,944		0	
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		.03/13/2020	ADVANTUS CAPITAL MANAGEMENT	5,100,000	.60,603		0	
913017-10-9	UNITED TECHNOLOGIES		.03/09/2020	Various	3,869,000	.491,287		0	
91324P-10-2	UNITEDHEALTH GROUP INC		.02/28/2020	S. G. COHEN SECURITIES CORP.	.974,000	.246,835		0	
92339V-10-0	VEREIT INC REIT		.01/02/2020	ADVANTUS CAPITAL MANAGEMENT	3,000,000	.27,230		0	
92343V-10-4	VERIZON COMMUNICATIONS		.03/26/2020	ADVANTUS CAPITAL MANAGEMENT	5,100,000	.291,277		0	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		.02/24/2020	ADVANTUS CAPITAL MANAGEMENT	14,700,000	.343,424		0	
929042-10-9	VORNADO REALTY TRUST REIT		.03/04/2020	ADVANTUS CAPITAL MANAGEMENT	1,600,000	.91,876		0	
92939U-10-6	WE&C		.03/24/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	.14,104		0	
95040Q-10-4	WELLTOWER INC WELLTOWER INC		.03/25/2020	ADVANTUS CAPITAL MANAGEMENT	4,900,000	.305,350		0	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		.03/13/2020	Various	291,350,000	2,607,048		0	
962166-10-4	WEYERHAUSER CO		.03/18/2020	ADVANTUS CAPITAL MANAGEMENT	4,300,000	.105,985		0	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
969457-10-0	WILLIAMS COS INC		.03/11/2020	Various	50,000	290	.805,645	0	
98138H-10-1	WORKDAY INC-CLASS A		.03/31/2020	Various	14,051	000	1,873,670	0	
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		.02/12/2020	ADVANTUS CAPITAL MANAGEMENT	3,200	000	.59,575	0	
12671H-10-5	CNC ENERGY SERVICES CORP		.01/27/2020	NAT BK FINANCIAL EQ	984,500	000	.83,033	0	
45833V-10-9	INTER PIPELINE LTD		.01/29/2020	Various	250,350	000	4,302,067	0	
45833V-10-9	INTER PIPELINE LTD		.02/20/2020	Stock Dividend	.987,520	0	0	0	
52728X-20-8	LEUCROTTE EXPLORATION INC		.01/16/2020	NAT BK FINANCIAL EQ	525,000	000	316,460	0	
552704-10-8	MEG ENERGY CORP		.01/03/2020	NAT BK FINANCIAL EQ	17,089	000	101,023	0	
706327-10-3	PEMBINA PIPELINE CORP		.03/10/2020	ALTA CORP CAPITAL	35,000	000	.773,667	0	
886453-10-9	TIDEWATER MIDSTREAM		.03/11/2020	Various	1,190,854	000	701,464	0	
890895-30-3	TORC OIL & GAS LTD		.01/17/2020	Stock Dividend	.835,240	0	0	0	
96467A-20-0	WHITECAP RESOURCES INC		.01/03/2020	NAT BK FINANCIAL EQ	40,000	000	.173,225	0	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A.	.03/19/2020	ADVANTUS CAPITAL MANAGEMENT	.1,700	000	.74,009	0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	.03/03/2020	Various	1,253	000	260,373	0	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D.	.03/06/2020	S. G. COWEN SECURITIES CORP.	23,713	000	1,000,883	0	
896770-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	.03/26/2020	Various	30,072	000	.975,420	0	
F5333N-10-0	JDECAUX SA	B.	.02/13/2020	Various	30,500	000	.772,919	0	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D.	.03/12/2020	ADVANTUS CAPITAL MANAGEMENT	.400	000	.14,376	0	
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	B.	.02/12/2020	BERENBERG CAPITAL MARKETS	1,142	000	.72,233	0	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B.	.02/12/2020	BERENBERG CAPITAL MARKETS	.900	000	.75,434	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						129,816,106	XXX	0	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3		.03/30/2020	PRIVATE PLACEMENT	12,000	000	180,000	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						180,000	XXX	0	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		.03/12/2020	Various	148,791	260	.3,272,191	0	
140640-86-5	Fuller & Thaler MUTUAL FUND		.03/12/2020	PCG Model Accts	98,537	998	2,495,502	0	
233203-37-1	DFA INTERNATIONAL CORE EQUITY MUTUAL FUND		.03/12/2020	PCG Model Accts	2,892	938	.30,854	0	
46138B-10-3	INVESCO DB UNIT CLOSED END FUND		.01/29/2020	ADVANTUS CAPITAL MANAGEMENT	1,900	000	.28,265	0	
464287-50-7	ISHARES CORE S&P MID CAP ETF		.03/12/2020	PCG Model Accts	.68	000	.9,919	0	
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		.03/12/2020	PCG Model Accts	4,114	000	.433,880	0	
61756E-46-1	MFA IX MUTUAL FUND		.03/12/2020	PCG Model Accts	216,605	116	4,492,444	0	
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		.03/12/2020	PCG Model Accts	.6,233	960	.213,737	0	
891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		.03/27/2020	TOUCHSTONE SECURITIES	9,168	530	.137,926	0	
891540-22-4	TOUCHSTONE SMALL COMPANY-Y		.03/24/2020	TOUCHSTONE SECURITIES	19,224	436	.70,168	0	
891540-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		.01/01/2020	DIVIDEND REINVESTMENT	.54	324	.1,240	0	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		.02/13/2020	PCG Model Accts	.56	643	.580	.607,079	0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		.03/27/2020	TOUCHSTONE SECURITIES	.32,434	888	.322,670	0	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		.03/27/2020	TOUCHSTONE SECURITIES	.16,863	622	.121,793	0	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.03/27/2020	TOUCHSTONE SECURITIES	.2,020	083	.92,611	0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		.03/27/2020	TOUCHSTONE SECURITIES	.12,809	457	.64,416	0	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		.03/12/2020	PCG Model Accts	.21,283	064	.633,430	0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.03/27/2020	TOUCHSTONE SECURITIES	.1,264	187	.39,837	0	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		.03/27/2020	TOUCHSTONE SECURITIES	.18	585	.330	0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.03/27/2020	TOUCHSTONE SECURITIES	.1,832	732	.29,657	0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		.03/27/2020	TOUCHSTONE SECURITIES	.14,645	151	.185,340	0	
89155T-54-0	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		.01/01/2020	DIVIDEND REINVESTMENT	.7,931	427	.89,387	0	
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE		.01/01/2020	DIVIDEND REINVESTMENT	.10,673	682	.114,529	0	
89155T-59-9	TOUCHSTONE CREDIT OPS II FUND CLASS I		.01/01/2020	DIVIDEND REINVESTMENT	.67,441	656	.691,277	0	
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		.03/12/2020	PCG Model Accts	.105,274	365	.4,211,167	0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		.03/06/2020	TOUCHSTONE SECURITIES	.16,294	365	.151,504	0	
922020-81-3	VANGUARD GROUP MUTUAL FUND		.02/13/2020	PCG Model Accts	.4,451	310	.116,292	0	
922042-77-5	VANGUARD CLOSED END FUND		.03/12/2020	PCG Model Accts	.6,553	000	.286,766	0	
922908-36-3	VANGUARD FDS CLOSED END FUND		.03/12/2020	PCG Model Accts	.4,684	000	.1,130,453	0	
9499999. Subtotal - Common Stocks - Mutual Funds						20,074,664	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						150,070,770	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						150,070,770	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						150,154,102	XXX	0	XXX
9999999 - Totals						195,754,013	XXX	78,773	XXX

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol					
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value												
.36202K-UV-5	G2 G2 8696 3.250% 09/20/25		03/01/2020	Paydown		1,035	1,035	1,064	.994	0	.41	0	.41	0	0	.1,035	0	0	0	0	0	0	0	0	09/20/2025	1
.36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		03/01/2020	Paydown		158	158	142	.151	0	.7	0	.7	0	0	.158	0	0	0	0	0	0	0	0	02/15/2024	1
.36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		03/01/2020	Paydown		149	149	133	.141	0	.7	0	.7	0	0	.149	0	0	0	0	0	0	0	0	02/15/2023	1
.36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		03/01/2020	Paydown		332	332	297	.316	0	.16	0	.16	0	0	.332	0	0	0	0	0	0	0	0	11/15/2023	1
.36203D-JL-5	GNMA GN 345967 6.500% 11/15/23		03/01/2020	Paydown		62	62	.53	.58	0	.4	0	.4	0	0	.62	0	0	0	0	0	0	0	0	11/15/2023	1
.36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24		03/01/2020	Paydown		2,020	2,020	1,726	1,891	0	.129	0	.129	0	0	2,020	0	0	0	0	0	0	0	0	01/15/2024	1
.36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		03/01/2020	Paydown		547	547	490	.523	0	.24	0	.24	0	0	.547	0	0	0	0	0	0	0	0	12/15/2023	1
.36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		03/01/2020	Paydown		237	237	205	.222	0	.16	0	.16	0	0	.237	0	0	0	0	0	0	0	0	01/15/2024	1
.36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		03/01/2020	Paydown		925	925	.797	.866	0	.58	0	.58	0	0	.925	0	0	0	0	0	0	0	0	04/15/2024	1
.36203L-S5-2	GNMA GN 352540 6.500% 01/15/24		03/01/2020	Paydown		18,479	18,479	16,013	.17,405	0	1,074	0	1,074	0	0	18,479	0	0	0	0	0	0	0	0	01/15/2024	1
.36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		03/01/2020	Paydown		650	650	583	.622	0	.29	0	.29	0	0	.650	0	0	0	0	0	0	0	0	12/15/2023	1
.36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		03/01/2020	Paydown		132	132	.118	.126	0	.6	0	.6	0	0	.132	0	0	0	0	0	0	0	0	10/15/2023	1
.36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		03/01/2020	Paydown		247	247	.222	.237	0	.11	0	.11	0	0	.247	0	0	0	0	0	0	0	0	12/15/2023	1
.36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		03/01/2020	Paydown		168	168	.150	.161	0	.7	0	.7	0	0	.168	0	0	0	0	0	0	0	0	11/15/2023	1
.36203U-27-0	GNMA 30 YR GN 359966 6.500% 12/15/23		03/01/2020	Paydown		532	532	.460	.501	0	.31	0	.31	0	0	.532	0	0	0	0	0	0	0	0	12/15/2023	1
.36203V-NW-4	GNMA 30 YR GN 361403 6.500% 02/15/24		03/01/2020	Paydown		185	185	.166	.177	0	.8	0	.8	0	0	.185	0	0	0	0	0	0	0	0	02/15/2024	1
.36203Y-2F-2	GNMA 30 YR GN 363574 6.500% 12/15/23		03/01/2020	Paydown		40	40	.36	.38	0	.2	0	.2	0	0	.40	0	0	0	0	0	0	0	0	12/15/2023	1
.36204C-6Z-9	GNMA 30 YR GN 366388 6.500% 12/15/23		03/01/2020	Paydown		1,713	1,713	.1,537	.1,639	0	.75	0	.75	0	0	.1,713	0	0	0	0	0	0	0	0	12/15/2023	1
.36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		03/01/2020	Paydown		191	191	.172	.183	0	.9	0	.9	0	0	.191	0	0	0	0	0	0	0	0	01/15/2024	1
.36204D-MT-3	GNMA 30 YR GN 366770 6.500% 05/15/24		03/01/2020	Paydown		791	791	.684	.742	0	.49	0	.49	0	0	.791	0	0	0	0	0	0	0	0	05/15/2024	1
.36204G-V3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		03/01/2020	Paydown		172	172	.147	.161	0	.11	0	.11	0	0	.172	0	0	0	0	0	0	0	0	12/15/2023	1
.36204J-B2-1	GNMA GN 370957 6.500% 12/15/23		03/01/2020	Paydown		487	487	.437	.466	0	.21	0	.21	0	0	.487	0	0	0	0	0	0	0	0	12/15/2023	1
.36204K-KH-8	GNMA GN 371196 6.500% 12/15/23		03/01/2020	Paydown		871	871	.781	.833	0	.38	0	.38	0	0	.871	0	0	0	0	0	0	0	0	12/15/2023	1
.36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		03/01/2020	Paydown		569	569	.510	.544	0	.25	0	.25	0	0	.569	0	0	0	0	0	0	0	0	12/15/2023	1
.36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		03/01/2020	Paydown		963	963	.835	.907	0	.56	0	.56	0	0	.963	0	0	0	0	0	0	0	0	01/15/2024	1
.36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		03/01/2020	Paydown		1,323	1,323	.1,144	.1,236	0	.87	0	.87	0	0	.1,323	0	0	0	0	0	0	0	0	15/01/2024	1
.36204K-5W-9	GNMA GN 372661 6.500% 01/15/24		03/01/2020	Paydown		825	825	.715	.772	0	.53	0	.53	0	0	.825	0	0	0	0	0	0	0	0	01/15/2024	1
.36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		03/01/2020	Paydown		8,131	8,131	.7,031	.7,645	0	.486	0	.486	0	0	8,131	0	0	0	0	0	0	0	0	02/15/2024	1
.36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		03/01/2020	Paydown		559	559	.501	.533	0	.26	0	.26	0	0	.559	0	0	0	0	0	0	0	0	03/15/2024	1
.36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		03/01/2020	Paydown		2,177	2,177	.1,887	.2,049	0	.128	0	.128	0	0	2,177	0	0	0	0	0	0	0	0	02/15/2024	1
.36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		03/01/2020	Paydown		790	790	.683	.743	0	.47	0	.47	0	0	.790	0	0	0	0	0	0	0	0	01/15/2024	1
.36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24		03/01/2020	Paydown		920	920	.797	.861	0	.59	0	.59	0	0	.920	0	0	0	0	0	0	0	0	01/15/2024	1
.36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		03/01/2020	Paydown		217	217	.195	.208	0	.10	0	.10	0	0	.217	0	0	0	0	0	0	0	0	01/15/2024	1
.36204P-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		03/01/2020	Paydown		311	311	.279	.297	0	.14	0	.14	0	0	.311	0	0	0	0	0	0	0	0	01/15/2024	1
.36204P-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		03/01/2020	Paydown		451	451	.385	.418	0	.33	0	.33	0	0	.451	0	0	0	0	0	0	0	0	03/15/2024	1
.36204R-YP-7	GNMA 30 YR GN 377918 6.500% 01/15/24		03/01/2020	Paydown		102	102	.89	.96	0	.6	0	.6	0	0	.102	0	0	0	0	0	0	0	0	01/15/2024	

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
690353-U8-8	OPIC 1.54% 02/15/28		02/18/2020	Redemption	100,000				69,174	69,174	69,174	0	0	0	69,174	0	0	0	337	02/15/2028	1		
690353-ZZ-3	OPIC 1.54% 09/15/20		03/16/2020	WELLS FARGO					1,700,000	1,700,000	1,700,000	0	0	0	1,700,000	0	0	0	7,801	09/15/2020	1		
0599999. Subtotal - Bonds - U.S. Governments					2,048,751	2,048,579	2,043,875	2,045,637	0	2,443	0	2,443	0	2,048,314	0	437	437	10,716	XXX	XXX			
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG		03/16/2020	BARCLAYS					2,300,000	2,300,000	2,300,000	0	0	0	2,300,000	0	0	0	19,852	10/01/2051	1FE		
3128MB-XF-9	FGLMC FG G13178	5.000% 06/01/23	03/01/2020	Paydown					53,675	53,675	55,260	54,219	0	0	0	53,675	0	0	0	462	06/01/2023	1	
3128MB-YE-1	FGLMC FG G13209	5.000% 07/01/23	03/01/2020	Paydown					32,641	33,939	33,134	0	(492)	0	0	32,641	0	0	0	267	07/01/2023	1	
3128MT-PK-8	FGC1 FG H01326	5.500% 08/01/35	03/01/2020	Paydown					2,063	2,053	0	10	0	0	0	2,063	0	0	0	19	08/01/2035	1	
3128PP-M3-4	FGLMC FG J10378	4.500% 07/01/24	03/01/2020	Paydown					18,808	18,808	19,190	18,971	0	(163)	0	0	18,808	0	0	0	138	07/01/2024	1
3128PP-MF-2	FGLMC FG J10358	4.500% 07/01/24	03/01/2020	Paydown					140,479	143,772	142,013	0	(1,534)	0	0	140,479	0	0	0	1,187	07/01/2024	1	
3128PP-IU-9	FGLMC FG J10361	4.500% 07/01/24	03/01/2020	Paydown					45,385	45,385	45,844	46,376	0	(459)	0	0	45,385	0	0	0	349	07/01/2024	1
3128PP-QX-2	FGLMC FG J11370	4.000% 12/01/24	03/01/2020	Paydown					45,080	45,080	45,588	46,098	0	(508)	0	0	45,080	0	0	0	286	12/01/2024	1
3128PP-LS-5	FG FG J12137	4.500% 05/01/25	03/01/2020	Paydown					33,229	33,229	34,495	33,842	0	(613)	0	0	33,229	0	0	0	195	05/01/2025	1
3128PT-UT-0	FG FG J14194	3.000% 01/01/26	03/01/2020	Paydown					105,519	105,519	102,518	104,160	0	1,359	0	0	105,519	0	0	0	509	01/01/2026	1
3129OK-CU-1	FHLMC FG 554583	9.500% 02/01/21	03/15/2020	Paydown					3,152	3,152	3,108	3,114	0	37	0	0	3,152	0	0	0	60	02/01/2021	1
31292G-C4-6	FHLMC FG C00091	9.000% 12/01/21	03/01/2020	Paydown					396	396	386	392	0	3	0	0	396	0	0	0	6	12/01/2021	1
31295V-UV-0	FHLMC FG A00596	9.000% 05/01/21	03/01/2020	Paydown					102	102	99	101	0	1	0	0	102	0	0	0	2	05/01/2021	1
31326T-H3-2	FG FG U80250	3.500% 03/01/33	03/01/2020	Paydown					90,007	90,007	94,627	93,741	0	(3,733)	0	0	90,007	0	0	0	361	03/01/2033	1
313401-V8-1	FHLMC FH 360103	9.500% 05/01/20	01/01/2020	Various					1	1	1	0	0	0	0	1	0	0	0	0	05/01/2020	1	
313401-V8-1	FHLMC FH 360103	9.500% 05/01/20	01/01/2020	Paydown					9	9	9	0	0	0	0	9	0	0	0	0	05/01/2020	1	
313401-V8-1	FHLMC FH 360103	9.500% 05/01/20	03/01/2020	Paydown					3	3	3	3	0	0	0	3	0	0	0	0	05/01/2020	1	
313614-AB-2	FNMA FN 50318	10.000% 07/01/20	01/01/2020	Paydown					18	18	18	18	0	0	0	0	18	0	0	0	0	07/01/2020	1
313615-A3-0	FNMA FN 50426	9.500% 04/01/21	03/01/2020	Paydown					139	139	139	138	0	1	0	0	139	0	0	0	2	04/01/2021	1
313615-HN-9	FNMA FN 50637	8.000% 12/01/22	03/01/2020	Paydown					580	580	578	577	0	3	0	0	580	0	0	0	7	12/01/2022	1
313745-Y4-7	FNMA FN 323031	6.000% 04/01/28	03/01/2020	Paydown					4,831	4,831	4,882	4,856	0	(26)	0	0	4,831	0	0	0	48	04/01/2028	1
313742-YK-1	FHMS FHR 3763 JM	4.000% 12/15/38	03/01/2020	Paydown					495,986	495,986	487,848	493,640	0	2,346	0	0	495,986	0	0	0	2,658	12/15/2038	1
313746-GS-6	FHR FHR 3798 AY	3.500% 01/15/26	03/01/2020	Paydown					47,384	47,384	50,841	48,429	0	(1,045)	0	0	47,384	0	0	0	275	01/15/2026	1
<i>J P MORGAN SEC FIXED INC</i>																							
3137AN-NF-8	FHR 4034 GB	4.500% 04/15/32	02/10/2020					8,480,418	7,634,374	8,789,073	8,149,811	0	(24,180)	0	0	8,125,631	0	354,787	354,787	68,709	04/15/2032	1	
3137AR-H5-8	FHR 4057 CD	2.000% 04/15/39	03/01/2020	Paydown					14,357	14,357	13,729	14,137	0	221	0	0	14,357	0	0	0	39	04/15/2039	1
3137B1-ZD-7	FHR 4204 QA	1.500% 07/15/42	03/01/2020	Paydown					212,126	212,126	197,592	204,409	0	7,717	0	0	212,126	0	0	0	458	07/15/2042	1
3137BC-GT-0	FHR FHR 4361 IV	3.500% 05/15/44	03/01/2020	Paydown					4,220	4,220	4,187	4,202	0	18	0	0	4,220	0	0	0	25	05/15/2044	1
3138E0-YE-3	FN FN AJ7308	3.000% 01/01/27	03/01/2020	Paydown					190,924	190,924	185,463	187,055	0	3,868	0	0	190,924	0	0	0	802	01/01/2027	1
3138E9-JV-3	FN FN AS0275	3.000% 08/01/33	03/01/2020	Paydown					95,844	95,844	95,739	95,724	0	120	0	0	95,844	0	0	0	410	08/01/2033	1
3138IW-TV-4	FN FN A57763	4.000% 08/01/46	03/01/2020	Paydown					476,272	476,272	501,239	500,389	0	(24,116)	0	0	476,272	0	0	0	3,051	08/01/2046	1
31392J-TL-3	FNR 2003-20 MZ	5.750% 03/25/33	03/01/2020	Paydown					105,190	105,190	101,000	103,138	0	2,052	0	0	105,190	0	0	0	962	03/25/2033	1
31393U-A6-0	FNW 2003-W19 1A7	5.620% 11/25/33	03/01/2020	Paydown					68,654	68,654	73,851	70,983	0	(2,329)	0	0	68,654	0	0	0	621	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7	5.750% 08/25/33	03/01/2020	Paydown					119,524	119,524	129,908	123,076	0	(3,552)	0	0	119,524	0	0	0	1,099	08/25/2033	1
31394R-VW-6	FHLMC FHR 2758 ZG	5.500% 03/15/34	03/01/2020	Paydown					162,461	162,461	157,693	160,239	0	2,222	0	0	162,461	0	0	0	1,297	03/15/2034	1
313970-T2-4	FNR 2010-157 NA	3.500% 03/25/37	03/01/2020	Paydown					28,938	28,938	29,363	28,950	0	(12)	0	0	28,938	0	0	0	167	03/25/2037	1
31398L-MM-6	FNR FHR 3609 LE	3.000% 12/15/24	03/01/2020	Paydown					1,987														

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar y Impairment Recog- nized	13 Current Year's Other Than Temporar y Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		03/01/2020	Paydown		12,150	12,150	12,268	0	-(117)	0	0	-(117)	0	12,150	0	0	0	91	05/01/2024	1
31416M-N7-9	FNMA FN AA5395 4.500% 06/01/24		03/01/2020	Paydown		15,555	15,555	15,749	15,620	0	0	0	0	0	15,555	0	0	0	117	06/01/2024	1
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		03/01/2020	Paydown		59,674	59,674	59,495	59,505	0	0	0	0	0	59,674	0	0	0	393	08/01/2024	1
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		03/01/2020	Paydown		107,582	107,582	106,876	106,982	0	0	0	0	0	107,582	0	0	0	470	08/01/2032	1
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		03/01/2020	Paydown		111,969	111,969	111,864	111,764	0	0	0	0	0	111,969	0	0	0	592	09/01/2024	1
31417T-R2-6	FNMA FN AC6804 4.000% 01/01/25		03/01/2020	Paydown		125,181	125,181	127,880	126,389	0	0	0	0	0	125,181	0	0	0	932	01/01/2025	1
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2020	Paydown		119,176	119,176	120,466	119,728	0	0	0	0	0	119,176	0	0	0	765	01/01/2025	1
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2020	Paydown		30,605	30,605	31,485	30,928	0	0	0	0	0	30,605	0	0	0	199	08/01/2024	1
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		03/23/2020	BARCLAYS	Redemption 100,0000	3,450,000	3,450,000	1,200,000	0	0	0	0	0	0	3,450,000	0	0	0	17,810	11/26/2020	1FE
92812U-M2-1	VASHG 2013-C A 4.250% 10/25/43		03/02/2020			55,013	55,013	55,013	0	0	0	0	0	0	55,013	0	0	0	435	10/25/2043	1FE
31999999	Subtotal - Bonds - U.S. Special Revenues					18,142,827	17,296,783	18,437,758	15,573,066	0	(35,026)	0	(35,026)	0	17,788,040	0	354,787	354,787	130,464	XXX	XXX
02148J-AD-9	CIWLT 2006-39CB 144 6.000% 01/25/37		03/01/2020	Paydown		27,905	27,905	24,504	23,902	0	4,003	0	4,003	0	27,905	0	0	0	256	01/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		03/01/2020	Paydown		19,151	19,151	19,094	18,519	0	632	0	19,151	0	0	0	0	119	09/25/2035	1FM	
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		03/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
02666B-AG-1	AHAR 2015-SFR2 XS 0.000% 10/17/52		03/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052	6*
05492M-AA-3	BCCF 2019-1A A1 2.300% 10/20/20		03/20/2020	Paydown		505,159	505,159	505,159	505,159	0	0	0	0	0	505,159	0	0	0	1,958	10/20/2020	1FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2020	Paydown		74,071	74,071	73,828	75,225	0	(1,154)	0	(1,154)	0	74,071	0	0	0	796	09/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2020	Paydown		82,826	82,826	82,144	82,351	0	476	0	476	0	82,826	0	0	0	1,135	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2020	Paydown		8,660	8,660	8,480	8,575	0	85	0	85	0	8,660	0	0	0	85	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2020	Paydown		46,723	46,723	44,460	45,208	0	1,515	0	1,515	0	46,723	0	0	0	647	08/25/2035	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2020	Paydown		91,317	91,317	91,438	81,996	0	9,321	0	9,321	0	91,317	0	0	0	900	09/25/2034	1FM
1248MG-AX-2	OBASS 2007-CB1 AF1B 3.460% 01/25/37		03/01/2020	Paydown		13,311	13,311	7,787	4,044	0	9,267	0	9,267	0	13,311	0	0	0	27	01/25/2037	1FM
125523-AA-8	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	5,971	03/17/2020	2FE
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		02/10/2020	BREAN CAPITAL LLC		9,614,722	9,292,392	9,788,894	9,423,732	0	(3,168)	0	(3,168)	0	9,420,564	0	194,158	194,158	66,004	04/10/2047	1FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		02/01/2020	Paydown		335,675	335,675	335,611	340,420	0	(4,744)	0	(4,744)	0	335,675	0	0	0	1,534	04/10/2047	1FM
12653T-AA-9	CSMC 2018-J A1 3.500% 02/25/48		03/01/2020	Paydown		431,075	431,075	421,039	421,229	0	9,846	0	9,846	0	431,075	0	0	0	2,297	02/25/2048	1FM
12667G-AH-6	CIWLT 2005-13CB A6 5.500% 05/25/35		03/01/2020	Paydown		23,240	27,048	25,975	25,708	0	(2,468)	0	(2,468)	0	23,240	0	0	0	237	05/25/2035	1FM
12667G-PV-9	CIWLT 2005-20CB 1A3 5.500% 07/25/35		03/01/2020	Paydown		36,094	36,510	33,026	31,255	0	4,839	0	4,839	0	36,094	0	0	0	330	07/25/2035	1FM
12667G-PW-7	CIWLT 2005-20CB 1A4 5.500% 07/25/35		03/01/2020	Paydown		172,126	174,108	165,540	156,030	0	16,096	0	16,096	0	172,126	0	0	0	1,574	07/25/2035	1FM
12667G-XD-8	CIWLT 2005-28CB 2A4 5.750% 08/25/35		03/01/2020	Paydown		44,633	39,282	38,007	38,007	0	6,626	0	6,626	0	44,633	0	0	0	438	08/25/2035	1FM
12668A-AL-9	CIWLT 2005-47CB A11 5.500% 10/25/35		03/01/2020	Paydown		131,587	156,377	131,494	127,410	0	4,177	0	4,177	0	131,587	0	0	0	1,734	10/25/2035	1FM
12668A-NW-1	CIWLT 2005-54CB A4 5.500% 11/25/35		03/01/2020	Paydown		18,368	18,368	18,614	17,432	0	1,619	0	1,619	0	18,368	0	0	0	163	11/25/2035	2FM
12668B-YF-4	CIWLT 2006-7B 1A14 6.000% 05/25/36		03/01/2020	Paydown		16,741	21,493	21,493	17,455	0	2,765	0	2,765	0	21,493	0	0	0	215	05/25/2036	1FM
126694-JT-7	CIWHL 2005-2A17 5.500% 11/25/35		03/01/2020	Paydown		21,411	22,806	19,299	18,833	0	2,578	0	2,578	0	21,411	0	0	0	214	05/25/2035	1FM
13442Q-AW-9	CAMPBELL SOUP CO 4.250% 04/15/21		01/22/2020	Call 103.0216		2,060,431	2,000,000	1,998,800	1,998,326	0	67	0	67	0	1,998,326	0	1,608	1,608	83,334	04/15/2021	2FE
17273R-AH-5	CISCO SYSTEMS INC 4.450% 01/15/20		01/15/2020	Maturity		7,000,000	7,000,000	6,989,640	6,999,699	0	301	0	301	0	7,000,000	0	0	0	155,750	01/15/2020	1FE
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		03/01/2020	Paydown		152,294	184,530	169,977	180,928	0	(28,634)	0	(28,634)	0	152,294	0	0	0	1,854	04/25/2036	3FM
17322N-AA-2	CMLT 2014-J1 A1 3.500% 06/25/44		03/01/2020	Paydown		57,261	57,261	57,887	57,8												

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Book/ Adjusted Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.466247-JU-8	JPMUT 2004-S2 44 5.500% 11/25/34		.03/01/2020	Paydown		4,806	.4,806	.4,824	.4,926	0	-(121)	0	-(121)	0	.4,806	0	0	0	.29	11/25/2034	3FM...		
.466247-ZO-9	JPMUT 2005-S3 1A3 5.750% 01/25/36		.03/01/2020	Paydown		221,739	.221,739	.197,505	.162,965	0	.58,775	0	.58,775	0	.221,739	0	0	0	.1,764	.01/25/2036	1FM...		
.466247-ZO-9	JPMUT 2005-S3 1A3 5.750% 01/25/36		.02/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.01/25/2036	2FM...	
.466285-AH-6	JPMAC 2006-WIFI 1 A5 6.410% 07/25/36		.03/01/2020	Paydown		38,693	.38,693	.21,587	.16,821	0	0	0	0	0	.21,871	0	0	0	.38,693	.07/25/2036	1FM...		
.466285-AJ-2	JPMAC 2006-WIFI 1 A6 6.000% 07/25/36		.03/01/2020	Paydown		21,325	.21,325	.12,266	.9,527	0	0	0	0	0	.11,798	0	0	0	.21,325	.07/25/2036	1FM...		
.46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		.03/01/2020	Paydown		1,000,000	.1,000,000	.1,009,992	.998,581	0	0	0	0	0	.1,419	0	0	0	.1,000,000	.06/15/2043	1FM...		
.52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		.03/01/2020	Paydown		27,506	.27,631	.22,800	.23,127	0	0	0	0	0	.4,380	0	0	0	.27,506	.01/25/2037	2FM...		
.52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		.03/01/2020	Paydown		0	.3,780	.2,971	.3,556	0	0	0	0	0	-(3,556)	0	0	0	.30	.11/25/2036	3FM...		
.599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		.03/01/2020	Paydown		856,697	.856,697	.877,712	.858,647	0	0	0	0	0	-(1,951)	0	0	0	.0	.04/09/2056	1FM...		
.617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		.03/01/2020	Paydown		1,103,791	.1,103,791	.1,125,836	.1,104,008	0	0	0	0	0	-(217)	0	0	0	.0	.13,811	.09/15/2047	1FM...	
MORGAN STANLEY 2006-12X5 A5A 6.092% 10/25/36																							
.61749E-AF-4			.03/01/2020	Paydown .....		.29,031	.29,031	.16,060	.13,727	0	0	0	0	0	.15,304	0	0	0	.29,031	.0	.104	.10/25/2036	1FM...
.61751D-AH-7	MSM 2006-17X5 A5W 5.941% 10/25/46		.03/01/2020	Paydown		102,453	.102,453	.65,096	.40,841	0	0	0	0	0	.61,612	0	0	0	.102,453	.0	.784	.10/25/2046	1FM...
.61752B-AL-6	MSM 2007-3X5 2A5 6.207% 01/25/47		.03/01/2020	Paydown		5,977	.5,977	.3,198	.2,567	0	0	0	0	0	.3,410	0	0	0	.5,977	.0	.23	.01/25/2047	1FM...
.62942K-AA-4	NRPMIT 2013-1 A1 3.250% 07/25/43		.03/01/2020	Paydown		152,776	.152,776	.148,956	.149,809	0	0	0	0	0	.2,967	0	0	0	.152,776	.0	.848	.07/25/2043	1FM...
.64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		.01/15/2020	Redemption 100,0000		353,802	.353,802	.353,802	.353,802	0	0	0	0	0	0	0	0	0	.353,802	.0	.9,077	.01/15/2020	1FE...
.65538P-AA-5	NAA 2007-1 1A5 6.347% 03/25/47		.03/01/2020	Paydown		83,323	.83,323	.69,290	.65,146	0	0	0	0	0	.18,177	0	0	0	.83,323	.0	.612	.03/25/2047	1FM...
.74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		.03/01/2020	Paydown		2,496	.3,474	2,906	.3,016	0	0	0	0	0	-(520)	0	0	0	.2,496	.0	.34	.06/25/2036	3FM...
.755111-BR-1	RAYTHEON CO 4.400% 02/15/20		.02/15/2020	Maturity		2,000,000	.2,000,000	1,995,100	.1,999,753	0	0	0	0	0	.247	0	0	0	.2,000,000	.0	.44,000	.02/15/2020	1FE...
.75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		.02/01/2020	Paydown		1,001	.1,001	.545	.370	0	0	0	0	0	.631	0	0	0	.1,001	.0	.10	.04/25/2037	1FM...
.75970J-AJ-7	RAMC 2007-1 AF6 5.710% 04/25/37		.02/01/2020	Paydown		5,544	.5,544	.3,262	.2,036	0	0	0	0	0	.3,507	0	0	0	.5,544	.0	.53	.04/25/2037	1FM...
.761118-MD-7	RALI 2005-QS1 A4 5.750% 11/25/35		.03/01/2020	Paydown		160,324	.183,284	.165,919	.171,379	0	0	0	0	0	-(11,055)	0	0	0	.160,324	.0	.2,107	.11/25/2035	3FM...
.761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		.03/01/2020	Paydown		14,791	.20,450	.16,851	.18,566	0	0	0	0	0	-(3,775)	0	0	0	.14,791	.0	.206	.03/25/2036	3FM...
.76112H-AD-9	RAST 2006-A9C8 A4 6.000% 09/25/36		.03/01/2020	Paydown		48,172	.45,905	.31,873	.23,196	0	0	0	0	0	.24,976	0	0	0	.48,172	.0	.477	.09/25/2036	1FM...
.78412F-AP-9	SESI LLC 7.125% 12/15/21		.02/10/2020	Tax Free Exchange		2,029,000	.2,029,000	.2,221,755	.2,029,000	0	0	0	0	0	0	0	0	0	.2,029,000	.0	.27,709	.12/15/2021	5FE...
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		.03/01/2020	Paydown		117,757	.117,757	.115,715	.116,068	0	0	0	0	0	.1,689	0	0	0	.117,757	.0	.624	.07/25/2043	1FM...
.863579-AM-0	SARM 2004-12 A12 3.968% 09/25/34		.03/01/2020	Paydown		29,175	.25,764	.28,022	.28,022	0	0	0	0	0	.1,153	0	0	0	.29,175	.0	.260	.09/25/2034	1FM...
.863579-CB-2	SARM 2004-14 A1 3.973% 10/25/34		.03/01/2020	Paydown		28,001	.23,916	.26,838	.26,838	0	0	0	0	0	.1,163	0	0	0	.28,001	.0	.179	.10/25/2034	1FM...
.88576X-AA-4	HENDR 2010-1A A 5.500% 07/15/59		.03/15/2020	Paydown		60,997	.60,997	.69,913	.66,541	0	0	0	0	0	-(5,544)	0	0	0	.60,997	.0	.554	.07/15/2059	1FE...
.90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		.03/01/2020	Paydown		158,021	.160,384	.158,212	.0	0	0	0	0	-(191)	0	0	0	.158,021	.0	.866	.01/10/2045	1FM...	
.911312-BJ-4	UNITED PARCEL SERVICE 2.350% 04/01/23		.02/10/2020	INC		10,073,600	.10,000,000	.10,000,000	.10,000,000	0	0	0	0	0	0	0	0	0	.73,600	.0	.92,002	.04/01/2023	1FE...
.93924F-BL-5	WALM 2005-7 20B1 5.500% 08/25/35		.03/01/2020	Paydown		22,100	.22,100	.21,654	.21,866	0	0	0	0	0	.234	0	0	0	.22,100	.0	.248	.08/25/2035	1FM...
.94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		.01/30/2020	Maturity		450,000	.450,000	.445,928	.449,666	0	0	0	0	0	.334	0	0	0	.450,000	.0	.4,838	.01/30/2020	1FE...
.949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		.03/01/2020	Paydown		758,239	.758,239	.768,902	.768,001	0	0	0	0	0	-(9,761)	0	0	0	.758,239	.0	.4,551	.07/25/2049	1FE...
.552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A.	.02/18/2020	Call 101,0630		1,495,732	.1,480,000	.1,480,000	.1,480,000	0	0	0	0	0	0	0	0	0	.1,480,000	.0	.67,625	.01/30/2023	4FE...
.46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D.	.03/24/2020	JEFFERIES & CO		288,900	.360,000	.291,600	.0	0	0	0	0	.16	0	0	0	.291,616	.0	.4,083	.01/15/2028	3FE...	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						52,030,096	.51,628,296	.51,900,504	.45,167,682	0	0	0	0	0	.364,625	0	0	0	.51,559,165	0	.394,768	.394,768	

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Current Year's Other Than Temporary Impairment Recognized	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Temporar y Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.902973-79-1	U.S. BANCORP PFD		01/17/2020	Various	21,753,000	569,405	0.00	485,744	485,744	0	0	0	0	0	485,744	0	.83,661	.83,661	.7,002	1FE	
84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						722,182	XXX	692,339	692,339	0	0	0	0	0	692,339	0	29,842	29,842	9,545	XXX	
89999997. Total - Preferred Stocks - Part 4						722,182	XXX	692,339	692,339	0	0	0	0	0	692,339	0	29,842	29,842	9,545	XXX	
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
89999999. Total - Preferred Stocks						722,182	XXX	692,339	692,339	0	0	0	0	0	692,339	0	29,842	29,842	9,545	XXX	
..00130H-10-5	AES CORP		01/15/2020	MANAGEMENT	3,400,000	68,904		51,224	67,660	(16,436)	0	0	(16,436)	0	51,224	0	17,679	17,679	0		
..00206R-10-2	AT&T INC		02/13/2020	PCG Model Accts	324,000	12,511		10,021	12,662	(2,641)	0	0	(2,641)	0	10,021	0	2,490	2,490	.168		
..004239-10-9	ACADIA REALTY TRUST REIT		03/17/2020	MANAGEMENT	9,000,000	169,730		243,003	197,068	10,685	0	0	10,685	0	243,003	0	(73,274)	(73,274)	.2,204		
..008492-10-0	AGREE REALTY CORP REIT		03/13/2020	MANAGEMENT	1,100,000	77,749		77,928	77,187	741	0	0	741	0	77,928	0	(179)	(179)	.644		
..02079K-10-7	ALPHABET CLASS C		03/20/2020	Various	91,000	106,685		39,107	121,669	(82,562)	0	0	(82,562)	0	39,107	0	.67,578	.67,578	0		
..02079K-30-5	ALPHABET CLASS A		01/09/2020	PCG Model Accts	4,000	5,694		4,542	5,358	(816)	0	0	(816)	0	4,542	0	1,152	1,152	0		
..023135-10-6	AMAZON.COM INC		03/27/2020	Various	1,985,000	3,792,018		610,651	3,667,962	(3,057,312)	0	0	(3,057,312)	0	610,651	0	3,181,367	3,181,367	0		
..024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		03/31/2020	MANAGEMENT	10,100,000	304,065		471,395	475,003	(3,608)	0	0	(3,608)	0	471,395	0	(167,330)	(167,330)	.4,747		
..025537-10-1	AMERICAN ELECTRIC POWER		03/11/2020	MANAGEMENT	300,000	27,304		23,131	28,353	(5,222)	0	0	(5,222)	0	23,131	0	4,172	4,172	.210		
..03064D-10-8	AMERICOLD REALTY TRUST REIT		02/14/2020	INVESTMENT TECHNOLOGY GROUP	10,644,000	399,212		395,419	0	0	0	0	0	0	395,419	0	3,794	3,794	0		
..03073E-10-5	AMERISOURCEBERGEN CORP		01/09/2020	PCG Model Accts	45,000	3,845		3,696	3,826	(130)	0	0	(130)	0	3,696	0	149	149	0		
..037833-10-0	APPLE INC		02/13/2020	Various	525,000	165,829		50,427	154,166	(103,739)	0	0	(103,739)	0	50,427	0	115,402	115,402	.27		
..053484-10-1	AVALON BAY COMMUNITIES REIT		02/28/2020	MANAGEMENT	600,000	125,724		104,158	125,820	(21,662)	0	0	(21,662)	0	104,158	0	.21,566	.21,566	.912		
..05351X-10-1	AVAYA HOLDINGS CORP		02/18/2020	Various	370,317,000	5,032,954		4,321,322	4,999,280	(677,958)	0	0	(677,958)	0	4,321,322	0	711,633	711,633	0		
..053807-10-3	AVNET INC		01/09/2020	PCG Model Accts	92,000	3,893		3,837	3,904	(68)	0	0	(68)	0	3,837	0	.57	.57	0		
..060505-10-4	BANK OF AMERICA CORP		03/12/2020	Various	361,000	12,369		9,966	12,714	(2,749)	0	0	(2,749)	0	9,966	0	2,403	2,403	.3		
..084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		03/24/2020	Various	455,000	85,162		80,643	103,058	(22,415)	0	0	(22,415)	0	80,643	0	4,519	4,519	0		
..09062X-10-3	BIOGEN INC		03/17/2020	Various	7,219,000	2,226,846		1,586,067	2,142,094	(556,027)	0	0	(556,027)	0	1,586,067	0	640,779	640,779	0		
..09257H-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		02/12/2020	MANAGEMENT	1,800,000	70,807		57,420	66,996	(9,576)	0	0	(9,576)	0	57,420	0	13,387	13,387	.1,116		
..09857L-10-8	BOOKING HOLDING		01/09/2020	PCG Model Accts	2,000	4,167		3,767	4,107	(341)	0	0	(341)	0	3,767	0	400	400	0		
..110122-10-8	BRISTOL-MYERS SQUIBB		01/09/2020	PCG Model Accts	211,000	13,770		10,400	13,544	(3,144)	0	0	(3,144)	0	10,400	0	3,370	3,370	.95		
..133131-10-2	CAMDEN PROPERTY TRUST REIT		03/31/2020	MANAGEMENT	500,000	47,817		54,766	21,220	(113)	0	0	(113)	0	54,766	0	(6,949)	(6,949)	0		
..14174T-10-7	CARETRUST REIT INC REIT		03/23/2020	MANAGEMENT	600,000	8,043		14,728	12,378	2,350	0	0	2,350	0	14,728	0	(6,685)	(6,685)	.135		
..15136A-10-2	CENTENNIAL RESOURCE DEVELO-A		02/21/2020	HOWARD WEIL	93,198,000	270,650		502,935	430,575	72,360	0	0	72,360	0	502,935	0	(232,284)	(232,284)	0		
..15189T-10-7	CENTERPOINT ENERGY		03/30/2020	MANAGEMENT	25,400,000	417,036		687,389	406,323	829	0	0	829	0	687,389	0	(270,352)	(270,352)	.7,192		
..16119P-10-8	CHARTER COMMUNICATIONS INC-A		01/09/2020	PCG Model Accts	12,000	6,034		3,850	5,821	(1,971)	0	0	(1,971)	0	3,850	0	2,184	2,184	0		
..164110-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		03/17/2020	Various	68,900,000	2,033,055		2,746,022	832,029	110,210	0	0	110,210	0	2,746,022	0	(712,966)	(712,966)	.819		
..16411R-20-8	CHENIERE ENERGY INC		03/06/2020	Various	60,518,000	2,672,233		3,385,600	0	0	0	0	0	0	3,385,600	0	(713,367)	(713,367)	0		
..172062-10-1	CINCINNATI FINANCIAL		02/27/2020	DONATION	9,696,000	999,948		45,535	1,019,534	(973,999)	0	0	(973,999)	0	45,535	0	954,414	954,414	.5,430		
..18539C-10-5	NRG YIELD INC-CLASS A COMMON		01/28/2020	MANAGEMENT	2,100,000	42,035		35,791	40,152	(4,361)	0	0	(4,361)	0	35,791	0	.6,244	.6,244	0		
..20030N-10-1	COMCAST CORP CL A		02/13/2020	PCG Model Accts	411,000	18,870		14,070	18,483	(4,413)	0	0	(4,413)	0	14,070	0	4,801	4,801	.86		
..21870Q-10-5	CORESITE REALTY CORP REIT		03/05/2020	MANAGEMENT	1,400,000	146,743		156,073	134,544	(1,171)	0	0	(1,171)	0	156,073	0	(9,330)	(9,330)	.976		
..22282E-10-2	COVANTA HOLDING CORP COMMON		03/31/2020	MANAGEMENT	14,275,000	128,410		221,118	211,841	9,277	0	0	9,277	0	221,118	0	(92,708)	(92,708)	.3,569		
..226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		03/06/2020	Various	218,424,000	4,253,773		7,451,766	6,731,828	719,938	0	0	719,938	0	7,451,766	0	(3,197,993)	(3,197,993)	.136,515		

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
22822V-10-1	CROWN CASTLE INT'L CORP REIT		02/26/2020	ADVANTUS CAPITAL MANAGEMENT	1,700,000	262,897		224,181	241,655	(17,474)	0	0	(17,474)	0	224,181	0	38,717	38,717	0		
229663-10-9	CUBESMART REIT		02/24/2020	ADVANTUS CAPITAL MANAGEMENT	2,500,000	80,114		81,269	40,924	843	0	0	843	0	81,269	0	(1,155)	(1,155)	429		
2331P-10-0	DCP MIDSTREAM PARTNERS LP		03/17/2020	Various	114,410,000	1,324,031		2,374,381	1,761,076	19,416	0	0	19,416	0	2,374,381	0	(1,050,351)	(1,050,351)	56,090		
244193-10-5	DEERE & COMPANY		03/11/2020	Various	1,408,000	218,890		202,279	243,950	(41,671)	0	0	(41,671)	0	202,279	0	16,611	16,611	1,070		
250565-10-8	DESIGNER BRANDS INC-CLASS A		02/18/2020	Various	271,800,000	4,003,614		4,604,422	4,278,132	326,290	0	0	326,290	0	4,604,422	0	(600,808)	(600,808)	67,950		
25179M-10-3	DEVON ENERGY CORPORATION		02/27/2020	HOWARD WEIL	7,500,000	121,758		196,854	0	0	0	0	0	0	196,854	0	(75,096)	(75,096)	0		
253868-10-3	DIGITAL REALTY TRUST INC REIT		03/30/2020	ADVANTUS CAPITAL MANAGEMENT	1,100,000	151,171		135,815	131,714	4,101	0	0	4,101	0	135,815	0	15,356	15,356	1,748		
254687-10-6	DISNEY		01/09/2020	PCG Model Accts	59,000	8,592		6,656	8,533	(1,877)	0	0	(1,877)	0	6,656	0	1,936	1,936	52		
25746U-10-9	DOMINION RESOURCES		03/11/2020	ADVANTUS CAPITAL MANAGEMENT	1,300,000	109,932		102,125	107,666	(5,541)	0	0	(5,541)	0	102,125	0	7,806	7,806	1,222		
26441C-20-4	DUKE ENERGY		02/27/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	49,151		42,056	45,605	(3,549)	0	0	(3,549)	0	42,056	0	7,095	7,095	473		
26884U-10-9	EPR PROPERTIES REIT		03/30/2020	ADVANTUS CAPITAL MANAGEMENT	10,200,000	268,016		762,795	692,272	44,181	0	0	44,181	0	762,795	0	(494,779)	(494,779)	11,100		
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/17/2020	Various	148,550,000	2,125,198		3,014,225	2,841,450	(491,390)	0	0	(491,390)	0	3,014,225	0	(889,027)	(889,027)	110,200		
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		03/03/2020	ADVANTUS CAPITAL MANAGEMENT	13,600,000	333,392		254,295	322,728	(68,433)	0	0	(68,433)	0	254,295	0	79,097	79,097	0		
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/17/2020	Various	205,500,000	961,193		1,521,552	827,475	204,246	0	0	204,246	0	1,521,552	0	(560,359)	(560,359)	27,266		
29273V-10-0	ENERGY TRANSFER EQUITY LP		03/17/2020	Various	1,055,818,000	5,605,775		15,916,192	13,546,145	2,370,047	0	0	2,370,047	0	15,916,192	0	(10,310,416)	(10,310,416)	322,025		
29336T-10-0	ENLINK MIDSTREAM LLC		03/06/2020	Various	299,000,000	1,058,825		2,195,020	1,832,870	362,150	0	0	362,150	0	2,195,020	0	(1,136,195)	(1,136,195)	56,063		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		03/17/2020	Various	414,505,000	6,076,555		11,325,638	9,405,581	224,173	0	0	224,173	0	11,325,638	0	(5,249,083)	(5,249,083)	148,632		
29444U-70-0	EQUINIX INC REIT		02/13/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	124,530		107,537	116,740	(9,203)	0	0	(9,203)	0	107,537	0	16,993	16,993	0		
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		02/10/2020	ADVANTUS CAPITAL MANAGEMENT	1,900,000	53,852		39,898	47,139	(7,241)	0	0	(7,241)	0	39,898	0	13,954	13,954	437		
30034W-10-6	EVERGY INC		03/05/2020	ADVANTUS CAPITAL MANAGEMENT	3,800,000	270,887		231,701	214,797	(14,604)	0	0	(14,604)	0	231,701	0	39,186	39,186	0		
30231G-10-2	EXXON MOBIL CORP		01/09/2020	PCG Model Accts	67,000	4,611		4,648	4,675	(27)	0	0	(27)	0	4,648	0	(37)	(37)	0		
30303M-10-2	FACEBOOK INC-A		03/12/2020	PCG Model Accts	72,000	15,515		12,909	14,778	(1,869)	0	0	(1,869)	0	12,909	0	2,606	2,606	0		
313747-20-6	FEDERAL REALTY INVS TRUST REIT		03/02/2020	ADVANTUS CAPITAL MANAGEMENT	2,800,000	347,978		356,474	257,460	(1,340)	0	0	(1,340)	0	356,474	0	(8,495)	(8,495)	2,100		
31428X-10-6	FEDEX CORP		01/09/2020	PCG Model Accts	17,000	2,684		2,499	2,571	(71)	0	0	(71)	0	2,499	0	185	185	11		
337932-10-7	FIRST ENERGY CORP		02/03/2020	ADVANTUS CAPITAL MANAGEMENT	6,300,000	322,190		295,548	306,180	(10,632)	0	0	(10,632)	0	295,548	0	26,642	26,642	0		
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		03/26/2020	ADVANTUS CAPITAL MANAGEMENT	6,600,000	140,718		183,524	186,054	(2,530)	0	0	(2,530)	0	183,524	0	(42,806)	(42,806)	2,013		
35137L-10-5	FOX CORP		01/09/2020	PCG Model Accts	109,000	4,032		3,926	4,041	(114)	0	0	(114)	0	3,926	0	106	106	0		
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT		03/23/2020	ADVANTUS CAPITAL MANAGEMENT	1,600,000	29,354		78,070	0	0	0	0	0	0	78,070	0	(48,716)	(48,716)	1,120		
369604-10-3	GENERAL ELECTRIC CO		03/12/2020	PCG Model Accts	173,000	2,019		1,741	1,931	(190)	0	0	(190)	0	1,741	0	279	279	2		
37192T-10-4	GENESIS ENERGY L.P.		03/17/2020	Various	130,748,000	1,187,224		1,222,995	703,693	(13,145)	0	0	(13,145)	0	1,222,995	0	(35,771)	(35,771)	0		
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		02/20/2020	Various	87,900,000	1,235,563		1,188,264	1,474,083	(285,819)	0	0	(285,819)	0	1,188,264	0	47,299	47,299	0		
374297-10-9	GETTY REALTY CORP REIT		03/24/2020	ADVANTUS CAPITAL MANAGEMENT	6,400,000	149,667		202,984	210,368	(7,384)	0	0	(7,384)	0	202,984	0	(53,317)	(53,317)	2,368		
38141G-10-4	GOLDMAN SACHS GROUP INC		03/12/2020	PCG Model Accts	63,000	15,026		12,147	14,486	(2,339)	0	0	(2,339)	0	12,147	0	2,879	2,879	1		
406216-10-1	HALLIBURTON COMPANY		03/12/2020	Various	31,262,000	271,271		765,224	764,981	243	0	0	243	0	765,224	0	(493,953)	(493,953)	5,608		
41068J-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		01/21/2020	ADVANTUS CAPITAL MANAGEMENT	1,300,000	43,768		29,222	41,834	(12,612)	0	0	(12,612)	0	29,222	0	14,546	14,546	436		
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		03/02/2020	ADVANTUS CAPITAL MANAGEMENT	3,100,000	98,346		78,220	93,868	(15,648)	0	0	(15,648)	0	78,220	0	20,126	20,126	.977		
431284-10-8	HIGHWOODS PROPERTY		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	5,700,000	279,539		284,709	278,787	5,922	0	0	5,922	0	284,709	0	(5,170)	(5,170)	1,056		
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		03/17/2020	HEIGHT SECURITIES	35,000,000	332,174		505,836	0	0	0	0	0	0	505,836	0	(173,662)	(173,662)	0		

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.44107P-10-4	HOTEL HOTELS & RESORTS INC		03/17/2020	ADVANTUS CAPITAL MANAGEMENT	13,400,000	141,276		241,980	183,645	(1,624)	0	0	(1,624)	0	241,980	0	(100,703)	(100,703)	2,475			
.443510-60-7	HUBBELL INC -CL B		01/09/2020	PCG Model Accts	20,000	2,944		2,861	2,956	(95)	0	0	(95)	0	2,861	0	.82	.82	0			
.444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		03/27/2020	ADVANTUS CAPITAL MANAGEMENT	2,300,000	54,296		76,827	56,475	(6,400)	0	0	(6,400)	0	76,827	0	(22,531)	(22,531)	450			
.453415-30-9	INDEPENDENCE CONTRACT DRILLI		03/06/2020	INVESTMENT TECHNOLOGY GROUP	137,363,000	36,400		337,318	137,363	199,955	0	0	199,955	0	337,318	0	(300,918)	(300,918)	0			
.456237-10-6	INDUSTRIAL LOGISTICS PROPERTY REIT		03/06/2020	INDUSTRIAL LOGISTICS PROPERTY REIT	3,900,000	89,093		.93,600	.87,438	.6,162	0	0	.6,162	0	.93,600	0	(4,507)	(4,507)	.693			
.459200-10-1	IBM		01/09/2020	PCG Model Accts	33,000	4,503		4,354	4,423	(69)	0	0	(69)	0	4,354	0	.149	.149	0			
.461730-50-9	INVESTORS REAL ESTATE TRUST REIT		02/14/2020	INVESTORS REAL ESTATE TRUST REIT	900,000	76,437		.62,832	0	0	0	0	0	0	.62,832	0	13,605	13,605	0			
.46625H-10-0	JP MORGAN CHASE & CO		03/01/2020		0,000	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
.478160-10-4	JOHNSON & JOHNSON		01/09/2020	PCG Model Accts	57,000	8,310		7,232	8,315	(1,082)	0	0	(1,082)	0	7,232	0	1,078	1,078	0			
.480200-10-7	JONES LANG LASALLE INC		01/09/2020	PCG Model Accts	58,000	9,952		8,516	10,097	(1,581)	0	0	(1,581)	0	8,516	0	1,436	1,436	0			
.49456B-10-1	KINDER MORGAN		03/17/2020	Various	69,933,000	1,434,494		1,445,459	266,742	(26,893)	0	0	(26,893)	0	1,445,459	0	(10,965)	(10,965)	16,233			
.502175-10-2	LTC PROPERTIES INC REIT		02/28/2020	LTC PROPERTIES INC REIT	2,900,000	138,937		105,961	129,833	(23,872)	0	0	(23,872)	0	105,961	0	32,976	32,976	1,026			
.505743-10-4	LADDER CAPITAL CORP-REIT REIT		03/31/2020	LADDER CAPITAL CORP-REIT REIT	10,500,000	105,258		175,852	171,380	(12,416)	0	0	(12,416)	0	175,852	0	(70,594)	(70,594)	3,230			
.53223X-10-7	LSI		03/02/2020	ADVANTUS CAPITAL MANAGEMENT	2,700,000	305,466		271,731	292,356	(20,625)	0	0	(20,625)	0	271,731	0	33,734	33,734	2,568			
.55336V-10-0	MPLX LP LIMITED PARTNERS		03/31/2020	Various	399,327,000	4,052,319		10,302,370	5,894,397	535,066	0	0	535,066	0	10,302,370	0	(6,250,052)	(6,250,052)	224,879			
.554382-10-1	MACERICH CO/THE REIT		02/28/2020	MACERICH CO/THE REIT	7,400,000	161,080		307,195	199,208	107,987	0	0	107,987	0	307,195	0	(146,115)	(146,115)	4,650			
.559080-10-6	MAGELLAN MIDSTREAM PARTNS		03/17/2020	MAGELLAN MIDSTREAM PARTNS	220,842,000	8,903,028		10,756,020	0	0	0	0	0	0	10,756,020	0	(1,852,992)	(1,852,992)	0			
.594918-10-4	MICROSOFT CORP		01/09/2020	PCG Model Accts	116,000	18,719		12,225	18,293	(6,068)	0	0	(6,068)	0	12,225	0	6,494	6,494	0			
.61174X-10-9	MONSTER BEVERAGE CORP		01/09/2020	PCG Model Accts	70,000	4,474		3,860	4,449	(589)	0	0	(589)	0	3,860	0	614	614	0			
.62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		03/17/2020	NGL ENERGY PARTNERS LP LIMITED PARTNERS	561,928,000	3,031,257		5,180,645	4,830,024	(226,382)	0	0	(226,382)	0	5,180,645	0	(2,149,388)	(2,149,388)	172,352			
.63633D-10-4	NATL HEALTH INV REIT		02/14/2020	NATL HEALTH INV REIT	700,000	60,165		55,241	57,036	(1,795)	0	0	(1,795)	0	55,241	0	4,924	4,924	.735			
.64110L-10-6	NETFLIX INC		01/09/2020	PCG Model Accts	12,000	4,060		3,709	3,883	(174)	0	0	(174)	0	3,709	0	.351	.351	0			
.65341B-10-6	NECTERA ENERGY PARTNERS LP LIMITED PARTNERS		02/19/2020	NECTERA ENERGY PARTNERS LP LIMITED PARTNERS	1,700,000	95,703		68,934	89,505	(20,571)	0	0	(20,571)	0	68,934	0	26,769	26,769	.107			
.655044-10-5	NOBLE ENERGY INC		01/03/2020	NOBLE ENERGY INC	17,500,000	420,586		375,265	434,700	(59,435)	0	0	(59,435)	0	375,265	0	45,321	45,321	0			
.65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/17/2020	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS	175,400,000	944,355		4,734,805	3,596,224	917,577	0	0	917,577	0	4,734,805	0	(3,790,450)	(3,790,450)	93,128			
.67058H-10-2	NUSTAR ENERGY LP		03/17/2020	NUSTAR ENERGY LP	176,191,000	2,158,543		2,716,901	833,507	37,292	0	0	37,292	0	2,716,901	0	(558,358)	(558,358)	0			
.67420T-20-6	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/09/2020	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS	68,259,000	509,643		1,291,789	1,132,417	159,372	0	0	159,372	0	1,291,789	0	(782,145)	(782,145)	36,860			
.681936-10-0	OMEGA HEALTHCARE REIT		03/23/2020	OMEGA HEALTHCARE REIT	4,700,000	126,362		186,276	199,045	(12,769)	0	0	(12,769)	0	186,276	0	(59,914)	(59,914)	3,149			
.682680-10-3	ONEOK INC		03/16/2020	ONEOK INC	10,507,000	304,998		408,715	22,701	(1,343)	0	0	(1,343)	0	408,715	0	(103,717)	(103,717)	0			
.68389Y-10-5	ORACLE CORP		01/09/2020	ORACLE CORP	130,000	7,068		5,859	6,887	(1,028)	0	0	(1,028)	0	5,859	0	1,209	1,209	.31			
.69007J-10-6	OUTFRONT MEDIA INC REIT		01/21/2020	OUTFRONT MEDIA INC REIT	5,800,000	163,236		145,100	155,556	(10,456)	0	0	(10,456)	0	145,100	0	18,136	18,136	0			
.693180-10-4	PBF LOGISTICS LP LIMITED PARTNERS		03/25/2020	PBF LOGISTICS LP LIMITED PARTNERS	15,200,000	89,334		315,416	291,600	7,648	0	0	7,648	0	315,416	0	(226,083)	(226,083)	7,904			
.700517-10-5	PARK HOTELS & RESORTS INC REIT		03/06/2020	PARK HOTELS & RESORTS INC REIT	5,600,000	101,696		129,648	0	0	0	0	0	0	129,648	0	(27,952)	(27,952)	0			
.701877-10-2	PARSLEY ENERGY INC-CLASS A		02/21/2020	PARSLEY ENERGY INC-CLASS A	16,592,000	275,705		283,455	313,755	(30,299)	0	0	(30,299)	0	283,455	0	(7,751)	(7,751)	0			
.70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		03/18/2020	PEBBLEBROOK HOTEL TRUST REIT	23,400,000	373,252		773,674	627,354	146,320	0	0	146,320	0	773,674	0	(400,422)	(400,422)	.8,892			
.718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		03/18/2020	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS	93,486,000	2,288,893		3,882,903	0	0	0	0	0	0	3,882,903	0	(1,594,010)	(1,594,010)	0			
.71943U-10-4	PHYSICIANS REALTY TRUST REIT		02/25/2020	PHYSICIANS REALTY TRUST REIT	6,600,000	131,976		116,206	125,004	(8,798)	0	0	(8,798)	0	116,206	0	15,770	15,770	1,518			
.726503-10-5	PLAINS ALL AMER PIPELINE LP		03/24/2020	PLAINS ALL AMER PIPELINE LP	891,174,000	5,598,559		12,471,524	6,274,190	1,298,957	0	0	1,298,957	0	12,471,524	0	(6,872,965)	(6,872,965)	122,823			

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Temporar y Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.72651A-20-7	PLAINS GP HOLDINGS LP-CL A		.01/10/2020	HOWARD WEIL	40,000.000	.766,216		.801,129	.758,000	.43,129	.0	.0	.43,129	.0	.801,129	.0	.0	.(34,913)	.(34,913)	.0	
.742718-10-9	PROCTER & GAMBLE CO		.03/16/2020	S. G. COHEN SECURITIES CORP.	4,719,000	.537,159		.397,056	.589,403	.(192,347)	.0	.0	.(192,347)	.0	.397,056	.0	.140,102	.140,102	.3,520		
.74340W-10-3	PROLOGIS INC REIT		.02/18/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	.86,278		.58,542	.80,226	.(21,684)	.0	.0	.(21,684)	.0	.58,542	.0	.27,736	.27,736	.0		
.74736A-10-3	QTS REALTY TRUST INC-CL A REIT		.02/13/2020	MANAGEMENT	1,200,000	.70,297		.56,675	.65,124	.(8,449)	.0	.0	.(8,449)	.0	.56,675	.0	.13,622	.13,622	.528		
.75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		.03/18/2020	Various	108,600,000	.953,374		.1,694,533	.1,921,320	.(230,273)	.0	.0	.(230,273)	.0	.1,694,533	.0	.741,158	.741,158	.19,744		
.758849-10-3	REGENCY CENTERS CORP REIT		.02/20/2020	MANAGEMENT	1,100,000	.69,876		.70,811	.69,399	.1,412	.0	.0	.1,412	.0	.70,811	.0	.(935)	.(935)	.0		
.76131N-10-1	RETAIL OPPORTUNITY INVESTMENT REIT		.03/31/2020	MANAGEMENT	6,200,000	.51,608		.104,903	.49,448	.(2,761)	.0	.0	.(2,761)	.0	.104,903	.0	.(53,295)	.(53,295)	.1,240		
.78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		.03/23/2020	MANAGEMENT	8,400,000	.218,588		.652,944	.476,630	.(56,395)	.0	.0	.(56,395)	.0	.652,944	.0	.(434,356)	.(434,356)	.4,950		
.78440X-10-1	SL GREEN REALTY CORP REIT		.03/26/2020	MANAGEMENT	4,100,000	.231,932		.357,271	.376,708	.(19,437)	.0	.0	.(19,437)	.0	.357,271	.0	.(125,339)	.(125,339)	.3,629		
.78467J-10-0	SS&C TECHNOLOGIES HOLDINGS COMMON		.03/01/2020		0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
.78573L-10-6	SABRA HEALTH CARE REIT INC REIT		.03/27/2020	MANAGEMENT	14,663,000	.129,156		.318,432	.142,188	.741	.0	.0	.741	.0	.318,432	.0	.(189,276)	.(189,276)	.3,808		
.79466L-30-2	SALESFORCE.COM INC		.03/24/2020	Various	706,000	.102,699		.62,717	.114,824	.(52,106)	.0	.0	.(52,106)	.0	.62,717	.0	.39,982	.39,982	.0		
.806857-10-8	SHLUMBERGER LTD		.01/09/2020	PCG Model Accts	87,000	.3,391		.3,256	.3,497	.(241)	.0	.0	.(241)	.0	.3,256	.0	.135	.135	.44		
.81761L-10-2	HOSPITALITY PROP TRUST REIT		.03/30/2020	MANAGEMENT	5,000,000	.41,308		.145,489	.121,650	.23,839	.0	.0	.23,839	.0	.145,489	.0	.(104,181)	.(104,181)	.2,700		
.822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		.03/17/2020	Various	230,881,000	.2,753,397		.4,104,454	.2,888,171	.213,865	.0	.0	.213,865	.0	.4,104,454	.0	.(1,351,057)	.(1,351,057)	.65,738		
.82669G-10-4	SIGNATURE BANK		.01/09/2020	PCG Model Accts	44,000	.6,044		.5,401	.6,011	.(610)	.0	.0	.(610)	.0	.5,401	.0	.644	.644	.0		
.828806-10-9	SIMON PROPERTY GRP LP REIT		.03/17/2020	Various	29,257,000	.3,796,938		.4,252,505	.4,358,123	.(105,618)	.0	.0	.(105,618)	.0	.4,252,505	.0	.(455,567)	.(455,567)	.19,047		
.832696-40-5	SMUCKER JIM CO		.03/17/2020	S. G. COHEN SECURITIES CORP.	4,449,000	.521,142		.462,377	.463,274	.(897)	.0	.0	.(897)	.0	.462,377	.0	.58,765	.58,765	.3,915		
.84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		.01/15/2020	MANAGEMENT	1,260,000	.63,302		.46,218	.61,967	.(15,749)	.0	.0	.(15,749)	.0	.46,218	.0	.17,084	.17,084	.788		
.849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		.03/31/2020	MANAGEMENT	10,900,000	.132,687		.186,935	.184,428	.2,507	.0	.0	.2,507	.0	.186,935	.0	.(54,248)	.(54,248)	.7,276		
.85254J-10-2	STAG INDUSTRIAL INC REIT		.03/09/2020	MANAGEMENT	5,200,000	.152,084		.153,077	.145,222	.(11,518)	.0	.0	.(11,518)	.0	.153,077	.0	.(992)	.(992)	.1,100		
.855244-10-9	STARBUCKS CORP		.01/09/2020	PCG Model Accts	11,000	.1,002		.533	.967	.(434)	.0	.0	.(434)	.0	.533	.0	.469	.469	.0		
.85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		.03/30/2020	MANAGEMENT	12,700,000	.156,675		.280,057	.315,722	.(35,665)	.0	.0	.(35,665)	.0	.280,057	.0	.(123,383)	.(123,383)	.6,096		
.866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		.02/19/2020	HOWARD WEIL	54,233,000	.127,324		.720,078	.179,511	.540,567	.0	.0	.540,567	.0	.720,078	.0	.(592,754)	.(592,754)	.6,779		
.872330-10-8	TC PIPELINES LP		.03/17/2020	Various	64,200,000	.1,668,016		.2,166,756	.0	.0	.0	.0	.0	.0	.0	.2,166,756	.0	.498,740	.498,740	.0	
.874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		.03/17/2020	Various	480,000,000	.8,547,042		.9,341,421	.0	.0	.0	.0	.0	.0	.0	.9,341,421	.0	.794,379	.794,379	.0	
.87612G-10-1	TARGA RESOURCES CORP		.03/12/2020	Various	371,631,000	.14,241,112		.14,093,455	.12,816,782	.(1,034,472)	.0	.0	.(1,034,472)	.0	.14,093,455	.0	.147,658	.147,658	.331,359		
.87968A-10-4	TELLURIAN INC		.01/17/2020	RBC/DAIN	28,000,000	.236,323		.217,126	.203,840	.13,286	.0	.0	.13,286	.0	.217,126	.0	.19,197	.19,197	.0		
.90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		.03/31/2020	MANAGEMENT	2,300,000	.11,719		.39,416	.41,722	.(2,306)	.0	.0	.(2,306)	.0	.39,416	.0	.(27,697)	.(27,697)	.1,208		
.907818-10-8	UNION PACIFIC CORP		.01/09/2020	PCG Model Accts	28,000	.5,034		.4,055	.5,062	.(1,008)	.0	.0	.(1,008)	.0	.4,055	.0	.980	.980	.0		
.913017-10-9	UNITED TECHNOLOGIES		.02/13/2020	PCG Model Accts	73,000	.11,202		.8,534	.10,932	.(2,399)	.0	.0	.(2,399)	.0	.8,534	.0	.2,669	.2,669	.10		
.91324P-10-2	UNITEDHEALTH GROUP INC		.01/09/2020	PCG Model Accts	23,000	.6,780		.5,536	.6,762	.(1,226)	.0	.0	.(1,226)	.0	.5,536	.0	.1,244	.1,244	.0		
.92276F-10-0	VENTAS INC REIT		.03/23/2020	MANAGEMENT	21,200,000	.824,712		.1,319,074	.1,224,088	.94,986	.0	.0	.94,986	.0	.1,319,074	.0	.(494,362)	.(494,362)	.16,801		
.92339V-10-0	VEREIT INC REIT		.03/30/2020	MANAGEMENT	26,000,000	.138,182		.239,896	.212,520	.146	.0	.0	.146	.0	.239,896	.0	.(101,715)	.(101,715)	.2,970		
.925652-10-9	VICI PROPERTIES INC REIT		.03/24/2020	MANAGEMENT	4,900,000	.58,984		.108,315	.125,195	.(16,880)	.0	.0	.(16,880)	.0	.108,315	.0	.(49,331)	.(49,331)	.1,458		
.929042-10-9	VORNADO REALTY TRUST REIT		.03/30/2020	MANAGEMENT	6,700,000	.321,172		.437,019	.339,150	.5,992	.0	.0	.5,992	.0	.437,019	.0	.(115,846)	.(115,846)	.11,397		

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

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion)	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
.92939U-10-6	WEI		03/27/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	17,574		14,104	0	0	0	0	0	0	14,104	0	3,469	3,469	0				
.948741-10-3	WEINGARTEN REALTY INVST REIT		03/11/2020	ADVANTUS CAPITAL MANAGEMENT	6,600,000	165,419		184,865	206,184	(21,319)	0	0	0	0	184,865	0	(19,446)	(19,446)	2,607				
.95040Q-10-4	WELLTOWER INC WELLTOWER INC		03/19/2020	ADVANTUS CAPITAL MANAGEMENT	600,000	23,441		50,910	40,890	1,626	0	0	0	1,626	0	50,910	0	(27,470)	(27,470)	522			
.958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/18/2020	Various	545,846,000	6,205,628		7,618,086	5,011,043	0	0	0	0	0	7,618,086	0	(1,412,459)	(1,412,459)	1				
.962166-10-4	WEYERHAEUSER CO		01/15/2020	ADVANTUS CAPITAL MANAGEMENT	4,200,000	125,068		140,871	126,840	14,031	0	0	0	14,031	0	140,871	0	(15,803)	(15,803)	0			
.969457-10-0	WILLIAMS COS INC		01/01/2020	ADVANTUS CAPITAL MANAGEMENT	528,000	12,255		12,401	12,517	(116)	0	0	0	(116)	0	12,401	0	(146)	(146)	(12,456)			
.98212B-10-7	WPX ENERGY INC		02/27/2020	Various	63,261,000	707,206		778,785	869,206	(90,421)	0	0	0	(90,421)	0	778,785	0	(71,578)	(71,578)	0			
.98850P-10-9	YUM CHINA HOLDINGS INC -II/I		03/27/2020	Various	18,967,000	826,092		585,295	910,606	(325,311)	0	0	0	(325,311)	0	585,295	0	240,797	240,797	1,183			
.G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		03/02/2020	ADVANTUS CAPITAL MANAGEMENT	1,100,000	18,091		24,071	20,108	3,963	0	0	0	3,963	0	24,071	0	(5,980)	(5,980)	363			
.09076P-10-4	BIRD CONSTRUCTION INC		01/03/2020	NAT BK FINANCIAL EQ	31,500,000	169,585		161,582	173,451	(12,129)	0	0	0	(12,129)	260	161,286	(296)	8,003	8,003	784			
.092020-20-7	BLACK DIAMOND GROUP LTD		01/07/2020	NAT BK FINANCIAL EQ	155,000,000	251,488		218,618	256,644	(38,198)	0	0	0	(38,198)	172	218,522	(96)	32,966	32,966	32,870			
.112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	01/09/2020	PCG Model Accts	91,000	5,297		3,687	5,260	(1,573)	0	0	0	(1,573)	0	3,687	0	1,610	1,610	(2)			
.12671H-10-5	CIVC ENERGY SERVICES CORP		02/20/2020	RBC/DAIN	984,500,000	86,279		83,033	0	0	0	0	0	0	81,863	0	(1,170)	4,417	3,247	0			
.13321L-10-8	CAMECO CORP		01/03/2020	NAT BK FINANCIAL EQ	22,826,000	204,577		251,781	202,860	50,156	0	0	0	50,156	(1,235)	252,960	1,178	(48,383)	(47,205)	0			
.178587-10-1	CITY OFFICE REIT INC REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	4,620,000	53,452		54,542	62,462	(7,920)	0	0	0	(7,920)	0	54,542	0	(1,091)	(1,091)	1,086			
.205249-10-5	COMPUTER MODELLING GROUP LTD COMMON		02/12/2020	CIBC WORLD MARKET	59,000,000	350,850		295,768	373,495	(73,270)	0	0	0	(73,270)	(4,457)	293,340	(2,428)	57,510	55,082	0			
.219919-10-7	CORRIDOR RESOURCES INC		02/07/2020	Various	328,500,000	311,241		175,924	182,150	(2,391)	0	0	0	(2,391)	0	176,845	921	134,397	135,318	0			
.448055-10-3	HUSKY ENERGY INC		02/28/2020	CIBC WORLD MARKET	326,094,000	607,786		971,671	1,011,867	(26,628)	0	0	0	(26,628)	0	959,103	(12,568)	(351,317)	(363,885)	11,867			
.45833V-10-9	INTER PIPELINE LTD		02/27/2020	Various	233,265,000	3,731,723		3,990,688	7,727	(434)	0	0	0	(434)	0	3,934,536	(56,152)	(202,814)	(258,966)	22,587			
.45833V-10-9	INTER PIPELINE LTD		02/20/2020	Cash Adjustment	2,000	20		25	14	(1)	0	0	0	(1)	0	25	0	(5)	(5)	0			
.52728X-20-8	LEUCROTTA EXPLORATION INC		03/17/2020	Various	525,000,000	99,382		316,460	0	0	0	0	0	0	0	299,279	(17,181)	(199,898)	(217,079)	0			
.552704-10-8	MEG ENERGY CORP		02/18/2020	Various	117,824,000	603,979		528,249	573,306	(137,361)	0	0	0	(137,361)	0	(8,719)	525,488	(2,761)	78,491	75,730			
.70632T-10-3	PEMBINA PIPELINE CORP		03/11/2020	RBC/DAIN	35,000,000	833,068		773,667	0	0	0	0	0	0	0	769,388	(4,279)	63,680	59,401	0			
.72411Z-10-7	PIESTONE ENERGY CORP		03/19/2020	Various	342,800,000	190,062		291,356	446,158	(149,003)	0	0	0	(149,003)	0	280,544	(10,812)	(90,492)	(101,294)	0			
.74022D-20-30	PRECISION DRILLING CORP		02/25/2020	ALTA CORP CAPITAL	1,383,470,000	1,833,219		2,067,792	1,928,456	178,992	0	0	0	178,992	0	2,064,242	(3,549)	(231,024)	(234,573)	0			
.87505Y-40-9	TAMARACK VALLEY ENERGY LTD		02/28/2020	CIBC WORLD MARKET	401,532,000	390,422		843,462	618,460	243,654	0	0	0	243,654	(18,652)	839,545	(3,917)	(449,122)	(453,039)	0			
.886453-10-9	TIDEWATER MIDSTREAM		03/16/2020	Various	746,000,000	262,270		673,657	672,181	23,817	0	0	0	23,817	(22,341)	656,026	(17,631)	(393,756)	(411,387)	5,711			
.890895-30-3	TORC OIL & GAS LTD		03/06/2020	BMO CAPITAL MARKETS CORP	351,332,000	335,378		496,750	520,397	(16,675)	0	0	0	(16,675)	0	487,532	(9,218)	(152,154)	(161,372)	5,686			
.890895-30-3	TORC OIL & GAS LTD		01/17/2020	Cash Adjustment	0,000	1		1	1	0	0	0	0	0	0	0	0	0	0	0	0		
.96467A-20-0	WHITECAP RESOURCES INC		02/27/2020	BMO CAPITAL MARKETS CORP	90,000,000	267,422		352,470	213,710	(31,768)	0	0	0	(31,768)	(2,697)	346,381	(6,088)	(78,959)	(85,047)	3,035			
.G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	02/18/2020	ADVANTUS CAPITAL MANAGEMENT	1,600,000	82,812		48,486	74,608	(26,122)	0	0	0	(26,122)	0	48,486	0	34,326	34,326	0			
.016091-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	03/09/2020	Various	479,000	94,561		86,528	101,596	(15,068)	0	0	0	(15,068)	0	86,528	0	8,033	8,033	0			
.056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	01/09/2020	PCG Model Accts	13,000	1,829		1,641	1,643	(2)	0	0	0	(2)	0	1,641	0	188	188	0			
.143658-30-0	CARNIVAL CRUISE UNIT	C	03/19/2020	Various	28,461,000	373,397		873,451	1,446,673	(573,222)	0	0	0	(573,222)	0	873,451	0	(500,053)	(500,053)	14,182			
.368287-20-7	GAZPROM PJSC-SPON ADR RECEIPTS	D	03/17/2020	MARKETS	65,500,000	296,148		467,184	538,934	(71,750)	0	0	0	(71,750)	0	467,184	0	(171,037)	(171,037)	0			
.47215P-10-6	JD COM INC-ADR RECEIPTS	D	02/13/2020	PCG Model Accts	78,000	3,054		1,828	2,748	(920)	0	0	0	(920)	0	1,828	0	1,226	1,226	0			
.66987V-10-9	NOVARTIS AG-ADR	D	01/09/2020	PCG Model Accts	75,000	7,131		4,844	7,102	(2,258)	0	0	0	(2,258)	0	4,844	0	2,287	2,287	0			
.904784-70-9	UNILEVER N V -NY SHARES	D	03/13/2020	Various	11,637,000	556,492		500,555	668,662	(168,107)	0	0	0	(168,107)	0	500,555	0	55,937	55,937	4,442			
.A51460-11-0	OMV AG	B	03/06/2020	Various	12,500,000	593,539		657,878	702,187	(51,720)	0	0	0	(51,720)	7,410	647,877	(10,001)	(54,339)	(64,340)	0			
.F17																							

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.G6375R-10-7	NESR	C.....	.02/26/2020	RBC/DAIN	60,474.000	.487,779		.588,972	.551,523	.37,449	.0	.0	.37,449	.0	.588,972	.0	.(101,193)	.(101,193)	.0		
.G7153K-10-8	POLARCUS LTD	B.....	.02/28/2020	BERENBERG CAPITAL MARKETS	1,475,000.000	.149,748		.175,998	.223,470	.(47,191)	.0	.0	.(47,191)	.(280)	.165,817	.(10,181)	.(16,069)	.(26,250)	.0		
.G74079-10-7	RECKITT BENCKISER GROUP PLC	B.....	.03/10/2020	MARKETS	.800.000	.59,543		.67,053	.0	.0	.0	.0	.0	.0	.67,843	.790	.(8,300)	.(7,510)	.0		
.G78283-11-9	SAVILLS PLC	B.....	.03/10/2020	Various	.47,800.000	.742,697		.558,241	.718,687	.(151,232)	.0	.0	.(151,232)	.(9,214)	.555,225	.(3,016)	.187,472	.184,456	.0		
.M5178L-10-8	QATAR GAS TRANSPORT	B.....	.01/05/2020	MORGAN STANLEY-CINN	.286,560.000	.183,214		.121,853	.188,112	.(66,368)	.0	.0	.(66,368)	.109	.121,744	.(109)	.61,470	.61,361	.0		
.R65650-10-3	PGS ASA	B.....	.02/14/2020	CIBC WORLD MARKET	.125,000.000	.238,564		.249,770	.244,914	.5,345	.0	.0	.5,345	.(489)	.237,982	.(11,789)	.582	.(11,207)	.0		
.R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	B.....	.02/12/2020	CIBC WORLD MARKET	.12,500.000	.321,768		.324,794	.380,328	.(53,209)	.0	.0	.(53,209)	.(2,326)	.310,560	.(14,233)	.11,208	.(3,025)	.0		
.Y71369-11-3	SARANA MENARA NUSANTARA PT	B.....	.03/19/2020	MORGAN STANLEY-CINN	.6,038,500.000	.234,062		.192,289	.349,410	.(166,241)	.0	.0	.(166,241)	.9,120	.165,636	.(26,653)	.68,426	.41,773	.0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded			144,647,101	XXX	200,346,836	139,718,995	(1,720,735)	(79,987)	0	0	0	0	(1,720,735)	(79,987)	200,031,420	(315,416)	(55,384,315)	(55,699,731)	2,266,703	XXX	XXX
.056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		.03/12/2020	Various	.94.000	.1,570		.2,015	.532	.(24)	.0	.0	.(24)	.0	.2,015	.0	.(445)	.(445)	.(20)		
.233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		.01/10/2020	Security Withdraw	.0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0		
.233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		.01/09/2020	PCG Model Accts	.55,899.000	.1,223,578		.1,133,923	.1,216,911	.(82,987)	.0	.0	.(82,987)	.0	.1,133,923	.0	.89,655	.89,655	.0		
.233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		.02/04/2020	Security Withdraw	.0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0		
.233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		.01/10/2020	Security Withdraw	.0.000	.1		.1	.1	.0	.0	.0	.0	.1	.0	.0	.0	.0	.0		
.233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		.01/10/2020	Security Withdraw	.0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0		
.46138B-10-3	INVESTCO DB UNIT CLOSED END FUND		.03/23/2020	ADVENTUUS CAPITAL MANAGEMENT	.4,000.000	.48,028		.65,689	.51,040	.2,748	.0	.0	.2,748	.0	.65,689	.0	.(17,661)	.(17,661)	.0		
.464287-50-7	ISHARES CORE S&P MID CAP ETF		.01/09/2020	PCG Model Accts	.19,464.000	.3,993,257		.3,402,092	.4,006,080	.(603,989)	.0	.0	.(603,989)	.0	.3,402,092	.0	.591,165	.591,165	.0		
.464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		.02/13/2020	PCG Model Accts	.1,888.000	.261,016		.246,304	.164,595	.(11,293)	.0	.0	.(11,293)	.0	.246,304	.0	.14,712	.14,712	.0		
.61756E-46-1	MFAIX MUTUAL FUND		.03/12/2020	PCG Model Accts	.92,266.000	.1,511,320		.1,913,653	.1,019	.(68)	.0	.0	.(68)	.0	.1,913,653	.0	.(402,333)	.(402,333)	.0		
.741600-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		.02/13/2020	PCG Model Accts	.1,252.000	.43,609		.43,718	.39,020	.498	.0	.0	.498	.0	.43,718	.0	.(109)	.(109)	.0		
.74926P-31-6	RBC EMERGING MARKETS EQ-I MUTUAL FUND		.01/09/2020	PCG Model Accts	.151,597.000	.1,913,158		.1,810,823	.1,897,998	.(87,175)	.0	.0	.(87,175)	.0	.1,810,823	.0	.102,334	.102,334	.0		
.891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		.02/25/2020	TOUCHSTONE SECURITIES	.11,545.000	.182,369		.177,253	.182,525	.(5,272)	.0	.0	.(5,272)	.0	.177,253	.0	.5,116	.5,116	.0		
.891540-22-4	TOUCHSTONE SMALL COMPANY-Y		.03/11/2020	TOUCHSTONE SECURITIES	.3,607.000	.18,357		.19,046	.19,299	.(253)	.0	.0	.(253)	.0	.19,046	.0	.(690)	.(690)	.0		
.89154U-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		.03/12/2020	PCG Model Accts	.198,386.000	.2,112,780		.2,122,482	.1,549,721	.4,538	.0	.0	.4,538	.0	.2,122,482	.0	.(9,702)	.(9,702)	.8,720		
.89154U-79-1	TOUCHSTONE CORE BOND-FUND-Y		.03/11/2020	TOUCHSTONE SECURITIES	.49,565.000	.530,600		.493,653	.528,365	.(34,712)	.0	.0	.(34,712)	.0	.493,653	.0	.36,946	.36,946	.28		
.89154U-81-7	TOUCHSTONE HIGH YIELD-Y		.02/25/2020	TOUCHSTONE SECURITIES	.5,259.000	.45,357		.45,201	.45,179	.22	.0	.0	.22	.0	.45,201	.0	.156	.156	.3		
.89154U-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.03/11/2020	TOUCHSTONE SECURITIES	.6,235.000	.287,808		.260,768	.284,381	.(23,613)	.0	.0	.(23,613)	.0	.260,768	.0	.27,040	.27,040	.0		
.89154U-44-3	TOUCHSTONE VALUE FUND CLASS Y		.01/28/2020	TOUCHSTONE SECURITIES	.23,163.000	.223,418		.229,582	.226,069	.3,513	.0	.0	.3,513	.0	.229,582	.0	.(6,164)	.(6,164)	.0		
.89154U-52-6	TOUCHSTONE MID CAP GROWTH - I		.02/13/2020	PCG Model Accts	.4,913.000	.178,573		.170,741	.0	.0	.0	.0	.0	.0	.170,741	.0	.7,833	.7,833	.0		
.89154U-53-4	TOUCHSTONE MID CAP GROWTH - Y		.03/11/2020	TOUCHSTONE SECURITIES	.6,601.000	.228,142		.165,262	.221,141	.(55,879)	.0	.0	.(55,879)	.0	.165,262	.0	.62,880	.62,880	.(10)		
.89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.03/05/2020	TOUCHSTONE SECURITIES	.5,209.000	.100,190		.98,393	.100,894	.(2,500)	.0	.0	.(2,500)	.0	.98,393	.0	.1,796	.1,796	.0		
.89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		.03/11/2020	TOUCHSTONE SECURITIES	.4,046.000	.55,537		.55,148	.53,206	.1,942	.0	.0	.1,942	.0	.55,148	.0	.388	.388	.0		
.89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		.02/13/2020	PCG Model Accts	.1,787.000	.75,332		.72,343	.0	.0	.0	.0	.0	.0	.72,343	.0	.2,989	.2,989	.0		
.89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		.01/09/2020	PCG Model Accts	.174,353.000	.1,616,208		.1,618,048	.1,616,256	.1,792	.0	.0	.1,792	.0	.1,618,048	.0	.(1,840)	.(1,840)	.3,536		
.89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		.03/24/2020	TOUCHSTONE SECURITIES	.149,960.000	.1,389,975		.1,388,579	.1,391,626	.(3,046)	.0	.0	.(3,046)	.0	.1,388,579	.0	.1,395	.1,395	.149		
.922020-81-3	VANGUARD GROUP MUTUAL FUND		.03/12/2020	PCG Model Accts	.7,035.000	.169,506		.184,193	.167,661	.1,509	.0	.0	.1,509	.0	.184,193	.0	.(14,688)	.(14,688)	.954		
.922042-77-5	VANGUARD CLOSED END FUND		.01/09/2020	PCG Model Accts	.49,541.000	.2,677,458		.2,598,223	.2,662,829	.(64,606)	.0	.0	.(64,606)	.0	.2,598,223	.0	.79,235	.79,235	.0		
.922908-36-3	VANGUARD FDS CLOSED END FUND		.02/13/2020	PCG Model Accts	.6,339.000	.1,954,531		.1,821,888	.1,867,681	.(53,284)	.0	.0	.(53,284)	.0	.1,821,888	.0	.132,642	.132,642	.0		
9499999. Subtotal - Common Stocks - Mutual Funds			20,841,678	XXX	20,139,021	18,294,029	(1,012,139)	0	0	(1,012,139)	0	0	20,139,021	0	702,650	702,650	13,360	XXX	XXX		
9799997. Total - Common Stocks - Part 4			165,488,779	XXX	220,485,857	158,013,024	(2,732,874)	0	0	(2,732,874)	(79,987)	0	220,170,441	(315,416)	(54,681,665)	(54,997,081)					

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (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	0	XXX	0	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	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A	US - Chicago Board	549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,663	0.00				565	565	565	316								
Briko Energy Corp NPV WARRANT ES7600404	Briko Energy	N/A	Canada - Canadian National Stock Exchange	.....	02/01/2019	06/18/2020	225,000	0.00	23,211							1,807	(1,807)						
PIERIDAE ENERGY LTD WARRANT ES7597042	Pieridae Energy	N/A	Canada - Canadian National Stock Exchange	.....	02/01/2019	12/18/2020	591,176	0.00	289,115							22,320	(22,502)						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									312,326	0	0	565	565	565	24,443	(24,309)	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other									312,326	0	0	565	565	565	24,443	(24,309)	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants									312,326	0	0	565	565	565	24,443	(24,309)	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options									312,326	0	0	565	565	565	24,443	(24,309)	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	0	XXX	0	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	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options									0	0	0	0	0	XXX	0	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	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (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)		
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									312,326	0	0	0	565	XXX	565	24,443	(24,309)	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									312,326	0	0	0	565	XXX	565	24,443	(24,309)	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral			
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	565		565	565	565	565	565		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0				0		
0999999999 - Gross Totals				0	565	0	565	565	0	565	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64				565	0							

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program				20,069,009	20,069,009	04/01/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				20,069,009	20,069,009	XXX
9999999 - Totals				20,069,009	20,069,009	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(7,565,524) Book/Adjusted Carrying Value \$(7,565,524)
2. Average balance for the year Fair Value \$22,977,730 Book/Adjusted Carrying Value \$22,977,730
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$10,298,476 NAIC 2 \$9,770,533 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-U8-8	OPIC		1	1,554,552	1,554,552	02/15/2028
690353-YE-1	OPIC AGENCY		1	4,605,759	4,605,759	06/15/2034
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	2,500,000	2,500,000	04/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				8,660,311	8,660,311	XXX
0599999. Total - U.S. Government Bonds				8,660,311	8,660,311	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CW-5	TXB MUNI FUNDING TRUST VARIOUS NURSING H		1FE	1,495,000	1,495,000	11/01/2024
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				1,495,000	1,495,000	XXX
3199999. Total - U.S. Special Revenues Bonds				1,495,000	1,495,000	XXX
00772B-A0-4	AERCAP		2FE	1,070,893	1,121,706	10/30/2020
0258M0-DX-4	AMERICAN EXPRESS		1FE	945,163	946,647	09/14/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	1,492,597	1,486,146	07/20/2020
12634G-AA-1	CNOOC FINANCE 2015 AU		1FE	1,500,644	1,500,453	05/05/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	752,991	755,052	05/01/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	1,803,589	1,900,000	02/04/2022
256746-AE-8	DOLLAR TREE INC		2FE	532,001	534,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	577,495	600,000	11/26/2021
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	534,020	534,378	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	1,528,268	1,594,422	10/15/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	1,484,632	1,600,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	566,132	575,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	626,802	630,555	08/24/2020
816851-BD-0	SEMPRA ENERGY		2FE	326,883	374,593	01/15/2021
891140-CC-0	TORONTO DOMINION BANK		1FE	2,949,686	3,000,000	03/17/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				16,691,796	17,152,952	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	655,147	657,555	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				655,147	657,555	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				17,346,943	17,810,507	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				25,352,107	25,813,263	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				2,150,147	2,152,555	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				27,502,254	27,965,818	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATIV CP			1,499,120	1,486,779	07/08/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,499,120	1,486,779	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	B&T Bank Money Market Account			83,597	83,597	
9099999. Total - Cash (Schedule E Part 1 type)				108,597	108,597	XXX
262006-20-8	DREYFUS GOVERNMENT CASH MGMT INS MONEY MARKET			56,704	56,704	
	INTERCONTINENTALEXCHANGE CP			2,099,852	2,091,075	04/06/2020
	SINOPEC CENTURY BRIGHT C CP			2,999,925	2,987,330	04/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				5,156,480	5,135,109	XXX
9999999 - Totals				34,266,451	34,696,303	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(17,482,365) Book/Adjusted Carrying Value \$(17,005,249)
2. Average balance for the year Fair Value \$46,604,090 Book/Adjusted Carrying Value \$47,069,231

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY .....				.994,155	.967,565	-(6,702,303)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC				5,453,601	1,160,575	1,167,841	XXX
FIFTH THIRD BANK	CINCINNATI, OH				5,383,223	40,460,644	8,449,732	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH					3,103,921	3,107,966	3,111,862
HUNTINGTON BANK	COLUMBUS, OH					3,851,367	2,456,245	2,459,149
PNC BANK	CINCINNATI, OH					(37,895,513)	(39,213,991)	(33,555,921)
US BANK	CINCINNATI, OH					4,117,620	4,093,307	4,085,925
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			570,125	506,577	421,338	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(14,421,501)	13,538,888	(20,562,377)	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	(14,421,501)	13,538,888	(20,562,377)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	4,822	3,747	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(14,416,679)	13,542,635	(20,562,377)	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE The Western and Southern Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter