



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

# QUARTERLY STATEMENT

AS OF JUNE 30, 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 Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 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) (Area Code) (Telephone Number)  
CompAcctGrp@WesternSouthernLife.com, 513-629-1871  
(E-mail Address) (FAX Number)

### OFFICERS

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

### OTHER

<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>Peter James 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>Daniel Roger Larsen #, VP</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>Edward Blake Moore Jr. #, Sr VP</u>	<u>Jonathan David Niemeyer, Sr VP, CAO, &amp; 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>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 Wuebbeling  
Secretary and Counsel

\_\_\_\_\_  
Wade Matthew Fugate  
VP and Controller

Subscribed and sworn to before me this  
23rd day of July, 2020

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

## STATEMENT AS OF JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	2,783,191,139	0	2,783,191,139	2,831,739,038
2. Stocks:				
2.1 Preferred stocks .....	23,936,137	0	23,936,137	25,331,697
2.2 Common stocks .....	4,679,021,722	329,488,061	4,349,533,661	4,488,208,439
3. Mortgage loans on real estate:				
3.1 First liens .....	75,930,038	0	75,930,038	68,898,356
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	20,639,486	0	20,639,486	21,717,938
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	2,930,733	0	2,930,733	2,887,879
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ .....(20,218,023) ), cash equivalents (\$ .....63,169,301 ) and short-term investments (\$ .....16,691,344 ) .....	59,642,622	0	59,642,622	77,542,308
6. Contract loans (including \$ ..... premium notes) .....	157,430,976	0	157,430,976	158,710,756
7. Derivatives .....	20,760,756	0	20,760,756	7,820,359
8. Other invested assets .....	1,939,645,942	162,565,644	1,777,080,298	1,778,069,774
9. Receivables for securities .....	25,309,377	0	25,309,377	1,429,342
10. Securities lending reinvested collateral assets .....	29,319,459	0	29,319,459	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) .....	9,817,758,387	492,053,705	9,325,704,682	9,531,670,419
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	38,830,347	0	38,830,347	38,569,361
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,528,390	0	3,528,390	3,314,341
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	46,133,204		46,133,204	46,444,330
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	299,433	0	299,433	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 .....	1,650,544	0	1,650,544	
18.2 Net deferred tax asset .....	131,199,908	35,046,329	96,153,579	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 .....	36,798,056	27,629,950	9,168,106	8,824,730
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	8,551,606	8,551,606	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....	36,625,220	1,234,367	35,390,853	33,219,606
24. Health care (\$ ..... ) and other amounts receivable .....	5,056,371	22,462	5,033,909	3,649,948
25. Aggregate write-ins for other than invested assets .....	118,821,575	118,821,575	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	10,246,308,087	683,359,994	9,562,948,093	9,761,521,534
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,116,227,527	0	1,116,227,527	1,141,598,765
28. Total (Lines 26 and 27) .....	11,362,535,614	683,359,994	10,679,175,620	10,903,120,299
<b>DETAILS OF WRITE-INS</b>				
1101. Receivable for collateral on derivatives .....			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 .....	96,900,005	96,900,005	0	
2502. Prepaid Expenses .....	21,921,570	21,921,570	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) .....	118,821,575	118,821,575	0	0

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....2,728,288,647 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve).....	2,728,288,647	2,717,714,343
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve).....	270,184,497	267,615,398
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	200,899,078	204,658,831
4. Contract claims:		
4.1 Life .....	44,942,291	41,173,368
4.2 Accident and health .....	2,924,497	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).....	25,720,735	1,933,675
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco).....	19,425,498	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 \$ .....110,780 accident and health premiums .....	4,561,611	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 \$ .....433,936 ceded .....	433,936	458,443
9.4 Interest Maintenance Reserve .....	57,523,360	59,150,563
10. Commissions to agents due or accrued-life and annuity contracts \$ .....1,374,643 , accident and health \$ .....0 and deposit-type contract funds \$ .....	1,374,643	1,777,205
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	191,769,853	205,037,982
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(22,250)	(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 \$ .....0 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 .....	1,516,175	873,414
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	3,688,202	4,546,747
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	263,234,773	274,394,926
22. Borrowed money \$ ..... and interest thereon \$ .....12,875,000 .....	12,875,000	12,875,000
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	209,140,659	324,837,674
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	94,864	45
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	6,798,006	48,246,357
24.09 Payable for securities .....	34,223,492	484,270
24.10 Payable for securities lending .....	71,650,070	79,588,787
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	58,263,421	28,305,506
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,212,119,802	4,333,537,750
27. From Separate Accounts Statement .....	1,116,227,527	1,141,598,765
28. Total liabilities (Lines 26 and 27) .....	5,328,347,329	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 .....	497,561,444	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) .....	4,478,664,332	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) .....	5,348,328,291	5,425,483,784
38. Totals of Lines 29, 30 and 37 .....	5,350,828,291	5,427,983,784
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	10,679,175,620	10,903,120,299
<b>DETAILS OF WRITE-INS</b>		
2501. SCA, LP & LLC Contingent Liability .....	20,061,749	
2502. Cash Collateral Received on Derivatives .....	17,670,000	
2503. Pension Liability .....	16,042,615	23,536,170
2598. Summary of remaining write-ins for Line 25 from overflow page .....	4,489,057	4,769,336
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	58,263,421	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

**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	111,240,145	110,958,182	231,772,668
2. Considerations for supplementary contracts with life contingencies	31,266	8,853	8,853
3. Net investment income	106,261,054	141,234,570	479,104,319
4. Amortization of Interest Maintenance Reserve (IMR)	2,694,792	3,050,241	5,905,915
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded		0	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	0
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	0	1,074,543	2,042,320
9. Totals (Lines 1 to 8.3)	220,227,257	256,326,389	719,862,925
10. Death benefits	73,143,456	72,441,566	143,562,911
11. Matured endowments (excluding guaranteed annual pure endowments)	2,375,844	2,775,503	4,618,874
12. Annuity benefits	25,363,310	24,752,592	50,065,749
13. Disability benefits and benefits under accident and health contracts	7,172,091	7,797,123	15,580,486
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	24,271,959	26,171,733	53,256,178
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,903,128	2,816,081	6,068,505
18. Payments on supplementary contracts with life contingencies	160,984	179,453	350,077
19. Increase in aggregate reserves for life and accident and health contracts	13,168,700	1,000,012	22,059,027
20. Totals (Lines 10 to 19)	148,559,472	137,934,063	295,561,807
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,813,455	9,961,156	19,810,635
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	61,189,019	69,766,141	139,181,709
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,679,538	11,262,792	17,948,107
25. Increase in loading on deferred and uncollected premiums	(171,766)	(750,090)	(1,174,483)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(25,362,085)	(24,799,322)	(50,203,842)
27. Aggregate write-ins for deductions	(6,065,660)	34,119,445	61,635,924
28. Totals (Lines 20 to 27)	194,641,973	237,494,185	482,759,857
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	25,585,284	18,832,204	237,103,068
30. Dividends to policyholders and refunds to members	26,300,496	28,372,653	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)	(715,212)	(9,540,449)	182,139,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,956,772)	4,516,683	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)	3,241,560	(14,057,132)	156,616,073
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(15,601,463) (excluding taxes of \$ .....283,789 transferred to the IMR)	(50,043,791)	5,806,788	2,228,643
35. Net income (Line 33 plus Line 34)	(46,802,231)	(8,250,344)	158,844,716
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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)	(46,802,231)	(8,250,344)	158,844,716
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(22,705,291)	(176,015,391)	195,780,240	125,187,192
39. Change in net unrealized foreign exchange capital gain (loss)			1,561,856
40. Change in net deferred income tax	(5,308,001)	(111,676,040)	(131,377,085)
41. Change in nonadmitted assets	30,220,951	67,187,375	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	0
44. Change in asset valuation reserve	115,697,015	(44,361,489)	(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	42,782	497,475,880	497,518,662
49. Cumulative effect of changes in accounting principles		0	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)	(260,000,000)
53. Aggregate write-ins for gains and losses in surplus	5,009,382	6,204,126	698,649
54. Net change in capital and surplus for the year (Lines 37 through 53)	(77,155,493)	342,359,748	490,927,608
55. Capital and surplus, as of statement date (Lines 36 + 54)	5,350,828,291	5,279,415,924	5,427,983,784
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	0	1,074,543	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	1,074,543	2,042,320
2701. Benefit for Employees & Agents not included elsewhere	(6,773,422)	33,702,128	55,818,397
2702. Intangible License Amortization - Gerber	1,699,998	0	3,399,997
2703. SCA, LP & LLC Contingent Income/Loss	(882,618)	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(109,618)	417,317	2,417,530
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(6,065,660)	34,119,445	61,635,924
5301. Change in unrecognized pension liability, net of tax	6,896,849	8,271,064	17,909,783
5302. Change in unrecognized other post retirement employee benefits liability, net of tax	(1,887,467)	(2,066,938)	(13,841,450)
5303. Change in unrecognized SERP liability, net of tax	0	0	(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)	5,009,382	6,204,126	698,649

## STATEMENT AS OF JUNE 30, 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	112,075,705	113,125,394	233,959,122
2. Net investment income .....	95,516,136	121,181,902	314,302,347
3. Miscellaneous income .....	0	74,543	1,071,170
4. Total (Lines 1 to 3) .....	207,591,841	234,381,839	549,332,639
5. Benefit and loss related payments .....	132,308,350	126,465,176	268,635,577
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(25,354,943)	(24,778,657)	(50,213,550)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	82,445,518	97,362,631	169,848,465
8. Dividends paid to policyholders .....	21,459,350	21,509,859	52,654,610
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (61,411,688) tax on capital gains (losses) .....	(8,022,570)	41,194,106	60,148,897
10. Total (Lines 5 through 9) .....	202,835,705	261,753,115	501,073,999
11. Net cash from operations (Line 4 minus Line 10) .....	4,756,136	(27,371,276)	48,258,640
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	137,177,774	228,396,115	321,508,433
12.2 Stocks .....	207,550,473	209,251,876	553,990,697
12.3 Mortgage loans .....	368,318	633,557	1,040,897
12.4 Real estate .....	0	1,400,000	1,400,000
12.5 Other invested assets .....	48,041,188	130,746,728	460,663,934
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(2,128)	33,583	36,801
12.7 Miscellaneous proceeds .....	75,419,222	17,844,831	26,770,202
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	468,554,847	588,306,690	1,365,410,964
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	88,490,957	110,365,466	309,029,749
13.2 Stocks .....	252,449,961	440,170,133	710,369,185
13.3 Mortgage loans .....	7,400,000	42,845	10,792,846
13.4 Real estate .....	266,190	481,570	1,120,618
13.5 Other invested assets .....	96,298,701	176,581,392	517,164,669
13.6 Miscellaneous applications .....	26,941,459	12,834,865	70,541,159
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	471,847,268	740,476,271	1,619,018,226
14. Net increase (or decrease) in contract loans and premium notes .....	(1,279,780)	(2,037,935)	(2,512,249)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(2,012,641)	(150,131,646)	(251,095,014)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	497,475,880	497,435,000
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(3,759,753)	(5,184,058)	(8,920,270)
16.5 Dividends to stockholders .....	0	260,000,000	260,000,000
16.6 Other cash provided (applied) .....	(16,883,428)	(71,883,460)	(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) .....	(20,643,181)	160,408,362	192,465,825
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(17,899,686)	(17,094,560)	(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) .....	59,642,622	70,818,297	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 .....	40,331	47,340	9,748,205
2. Ordinary life insurance .....	99,750,125	101,497,455	198,970,192
3. Ordinary individual annuities .....	3,538	13,160	15,971
4. Credit life (group and individual) .....			0
5. Group life insurance .....	2,104,300	1,133,811	3,332,393
6. Group annuities .....			0
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	12,207,587	12,484,388	25,017,543
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	114,105,881	115,176,154	237,084,304
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	114,105,881	115,176,154	237,084,304
14. Deposit-type contracts .....	0	0	0
15. Total (Lines 13 and 14)	114,105,881	115,176,154	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>	<u>2020</u>	<u>2019</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(46,802,231)	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	(46,802,231)	158,844,716
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	5,350,828,291	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	5,350,828,291	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 JUNE 30, 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 six month period ended June 30, 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 following is a list of each loan-backed and structured securities with a recognized other-than-temporary impairment, for the six month period ended June 30, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
466247-ZQ-9	2,889,112	2,872,451	16,661	2,872,451	2,872,678	06/30/2020
Total	XXX	XXX	16,661	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2020:
- a. The aggregate amount of unrealized losses:
- |                        |         |
|------------------------|---------|
| 1. Less than 12 Months | 189,763 |
| 2. 12 Months or Longer | 900,297 |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |            |
|------------------------|------------|
| 1. Less than 12 Months | 7,772,708  |
| 2. 12 Months or Longer | 25,198,671 |
- (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 \$74.4 million and \$61.6 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	20,760,758	—	20,760,758

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

STATEMENT AS OF JUNE 30, 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	(6,798,006)	—	(6,798,006)

\* 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	14,719,442	23,988,746	142,834	308,042	—	—
b. Interest cost	16,239,126	38,478,911	2,171,798	6,043,948	—	—
c. Expected return on plan assets	(38,452,123)	(68,093,131)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	11,042,521	25,564,070	(1,693,438)	(3,841,223)	—	—
f. Prior service cost or credit	(2,312,334)	(4,624,667)	(695,761)	(1,391,531)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	1,236,632	15,313,929	(74,567)	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 JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2020

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Bonds: Exchange traded funds	6,152,960	—	—	—	6,152,960
Common stock: Unaffiliated	610,677,291	—	—	2,537,040	613,214,331
Common stock: Mutual funds	192,162,883	—	—	—	192,162,883
Preferred stock	—	632,525	403	—	632,928
Derivative assets: Options, purchased	—	20,760,582	—	—	20,760,582
Derivative assets: Stock warrants	—	174	—	—	174
Separate account assets	688,407,208	141,725,449	17,587,593	268,507,276	1,116,227,526
<b>Total assets at fair value</b>	<b>1,497,400,342</b>	<b>163,118,730</b>	<b>17,587,996</b>	<b>271,044,316</b>	<b>1,949,151,384</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>b. Liabilities at fair value</b>					
Derivative liabilities: Options, written	—	(6,798,006)	—	—	(6,798,006)
<b>Total liabilities at fair value</b>	<b>—</b>	<b>(6,798,006)</b>	<b>—</b>	<b>—</b>	<b>(6,798,006)</b>

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

Quarter Ended at 06/30/2020

Description	Beginning Balance at 04/01/2020	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 06/30/2020
<b>a. Assets</b>										
Preferred stock	403	—	—	—	—	—	—	—	—	403
Separate account assets*	19,843,996	—	—	(2,256,403)	—	—	—	—	—	17,587,593
<b>Total Assets</b>	<b>19,844,399</b>	<b>—</b>	<b>—</b>	<b>(2,256,403)</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>17,587,996</b>

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
<b>a. Assets</b>										
Preferred stock	403	—	—	—	—	—	—	—	—	403
Separate account assets*	19,843,996	—	—	—	—	—	—	—	—	19,843,996
<b>Total Assets</b>	<b>19,844,399</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>19,844,399</b>

\*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) 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 and options. 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.

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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	3,396,547,208	2,783,191,141	24,992,099	3,364,570,615	6,984,494	—	—
Common stock: Unaffiliated	613,214,331	613,214,331	610,677,291	—	—	2,537,040	—
Common stock: Mutual funds	192,162,883	192,162,883	192,162,883	—	—	—	—
Preferred stock	24,599,845	23,936,137	—	23,267,775	1,332,070	—	—
Mortgage loans	78,255,452	75,930,038	—	—	78,255,452	—	—
Cash, cash equivalents, & short-term investments	59,702,595	59,642,622	59,702,595	—	—	—	—
Other invested assets: Surplus notes	45,406,685	33,929,344	—	45,406,685	—	—	—
Securities lending reinvested collateral assets	29,319,459	29,319,459	29,319,459	—	—	—	—
Derivative assets	20,760,756	20,760,756	—	20,760,756	—	—	—
Separate account assets	1,116,227,526	1,116,227,526	688,407,208	141,725,449	17,587,593	268,507,276	—
Derivative liabilities	(6,798,006)	(6,798,006)	—	(6,798,006)	—	—	—
Cash collateral payable	(17,670,000)	(17,670,000)	—	(17,670,000)	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(4,538,368)	(4,333,892)	—	—	(4,538,368)	—	—
Securities lending liability	(71,650,070)	(71,650,070)	—	(71,650,070)	—	—	—

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

*Debt Securities, Surplus Notes, 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 options and 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.

*Cash Collateral Payable*

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

*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.

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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 21.5 years. The Company's unfunded commitment for these investments is \$19.3 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 \$11.53.

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 \$13.64.

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

21. Other Items.

C. Other Disclosures

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.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

STATEMENT AS OF JUNE 30, 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)	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	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-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.

# 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? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
If yes, complete and file the merger history data file with the NAIC.
- 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

**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: ..... \$ ..... 36,614

**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: ..... \$ ..... 930,451,534
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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|-----------------------------------------------------------------------------------------------------|--------------------------------------------------------|---------------------------------------------------------|
| 14.21 Bonds .....                                                                                   | \$ ..... 0                                             | \$ .....                                                |
| 14.22 Preferred Stock .....                                                                         | \$ ..... 0                                             | \$ .....                                                |
| 14.23 Common Stock .....                                                                            | \$ ..... 3,967,416,940                                 | \$ ..... 3,873,644,508                                  |
| 14.24 Short-Term Investments .....                                                                  | \$ ..... 0                                             | \$ .....                                                |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ ..... 0                                             | \$ .....                                                |
| 14.26 All Other .....                                                                               | \$ ..... 1,548,370,540                                 | \$ ..... 1,568,335,044                                  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 5,515,787,480                                 | \$ ..... 5,441,979,552                                  |
| 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. .... \$ ..... 74,425,652
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ ..... 74,417,465
- 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 71,650,070

STATEMENT AS OF JUNE 30, 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 .....	5URRAMPU5ELNW8AQJB87 .....	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:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ X ] No [ ]

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- |                                                                                                                                                                                   | 1<br>Amount      |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|
| 1.1 Long-Term Mortgages In Good Standing                                                                                                                                          |                  |
| 1.11 Farm Mortgages .....                                                                                                                                                         | \$ .....         |
| 1.12 Residential Mortgages .....                                                                                                                                                  | \$ .....         |
| 1.13 Commercial Mortgages .....                                                                                                                                                   | \$ 75,807,331    |
| 1.14 Total Mortgages in Good Standing .....                                                                                                                                       | \$ 75,807,331    |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms                                                                                                                  |                  |
| 1.21 Total Mortgages in Good Standing with Restructured Terms .....                                                                                                               | \$ 122,708       |
| 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) .....                                                                              | \$ 75,930,039    |
| 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 .....                                                                                                                                                        | .61.300 %        |
| 2.2 A&H cost containment percent .....                                                                                                                                            | 3.200 %          |
| 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? .....
- Yes [ ] No [ ] N/A [ ]
- 5.2 If no, explain: .....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....
- Yes [ ] No [ ]
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 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.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	110,153	.0	15,508	125,661	.0
2. Alaska	AK	N	41,711	.0	900	42,611	.0
3. Arizona	AZ	L	438,658	.0	33,316	471,974	.0
4. Arkansas	AR	L	61,469	.0	5,969	67,438	.0
5. California	CA	L	5,192,080	.0	372,826	5,564,906	.0
6. Colorado	CO	L	124,152	.0	11,612	135,764	.0
7. Connecticut	CT	L	15,309	.0	1,469	16,778	.0
8. Delaware	DE	L	27,216	.0	2,284	29,500	.0
9. District of Columbia	DC	L	105,212	.0	6,403	111,615	.0
10. Florida	FL	L	3,732,159	.0	717,287	4,449,446	.0
11. Georgia	GA	L	664,781	.0	59,112	723,893	.0
12. Hawaii	HI	L	13,805	.0	1,509	15,314	.0
13. Idaho	ID	L	28,845	.0	599	29,444	.0
14. Illinois	IL	L	11,186,052	150	655,635	11,841,837	.0
15. Indiana	IN	L	6,578,201	.0	1,302,917	7,881,118	.0
16. Iowa	IA	L	93,233	.0	5,020	98,253	.0
17. Kansas	KS	L	354,340	.0	91,307	445,647	.0
18. Kentucky	KY	L	2,474,242	.0	662,727	3,136,969	.0
19. Louisiana	LA	L	3,223,441	.0	126,005	3,349,446	.0
20. Maine	ME	N	5,285	.0	1,222	6,507	.0
21. Maryland	MD	L	1,196,698	.0	50,341	1,247,039	.0
22. Massachusetts	MA	N	22,445	.0	3,787	26,232	.0
23. Michigan	MI	L	2,866,885	58	359,754	3,226,697	.0
24. Minnesota	MN	L	816,013	.0	26,618	842,631	.0
25. Mississippi	MS	L	69,864	.0	6,015	75,879	.0
26. Missouri	MO	L	1,901,435	120	249,086	2,150,641	.0
27. Montana	MT	L	6,899	.0	532	7,431	.0
28. Nebraska	NE	L	10,772	.0	331	11,103	.0
29. Nevada	NV	L	209,229	.0	33,243	242,472	.0
30. New Hampshire	NH	L	4,236	.0	298	4,534	.0
31. New Jersey	NJ	L	93,027	.0	6,494	99,521	.0
32. New Mexico	NM	L	15,271	.0	1,633	16,904	.0
33. New York	NY	N	77,558	.0	11,468	89,026	.0
34. North Carolina	NC	L	7,759,310	.0	1,887,584	9,646,894	.0
35. North Dakota	ND	L	1,426	.0	0	1,426	.0
36. Ohio	OH	L	22,115,962	2,837	3,568,739	25,687,538	.0
37. Oklahoma	OK	L	92,375	.0	9,546	101,921	.0
38. Oregon	OR	L	66,346	.0	2,753	69,099	.0
39. Pennsylvania	PA	L	4,708,008	(8)	576,132	5,284,132	.0
40. Rhode Island	RI	L	2,556	.0	867	3,423	.0
41. South Carolina	SC	L	844,318	.0	131,671	975,989	.0
42. South Dakota	SD	L	8,496	.0	1,212	9,708	.0
43. Tennessee	TN	L	720,827	.0	259,053	979,880	.0
44. Texas	TX	L	2,773,360	.0	357,262	3,130,622	.0
45. Utah	UT	L	20,830	.0	725	21,555	.0
46. Vermont	VT	L	1,302	.0	341	1,643	.0
47. Virginia	VA	L	357,390	.0	54,261	411,651	.0
48. Washington	WA	L	92,126	.0	7,842	99,968	.0
49. West Virginia	WV	L	1,609,258	.0	502,481	2,111,739	.0
50. Wisconsin	WI	L	818,127	.0	22,751	840,878	.0
51. Wyoming	WY	L	3,270	.0	132	3,402	.0
52. American Samoa	AS	N	.0	.0	0	.0	.0
53. Guam	GU	N	792	.0	0	792	.0
54. Puerto Rico	PR	N	4,221	.0	243	4,464	.0
55. U.S. Virgin Islands	VI	N	473	.0	0	473	.0
56. Northern Mariana Islands	MP	N	.0	.0	0	.0	.0
57. Canada	CAN	N	14	.0	0	14	.0
58. Aggregate Other Aliens	OT	XXX	33,565	.0	692	34,257	.0
59. Subtotal	XXX	83,795,028	3,157	12,207,514	0	96,005,699	.0
90. Reporting entity contributions for employee benefits plans	XXX	2,104,300	.0	0	0	2,104,300	.0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,816,263	381	0	0	14,816,644	.0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	.0	.0	0	0	.0	.0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,179,161	.0	73	0	1,179,234	.0
94. Aggregate or other amounts not allocable by State	XXX	.0	.0	0	0	.0	.0
95. Totals (Direct Business)	XXX	101,894,752	3,538	12,207,587	0	114,105,877	.0
96. Plus Reinsurance Assumed	XXX	586,255	.0	0	0	586,255	.0
97. Totals (All Business)	XXX	102,481,007	3,538	12,207,587	0	114,692,132	.0
98. Less Reinsurance Ceded	XXX	717,153	.0	2,018,632	0	2,735,785	.0
99. Totals (All Business) less Reinsurance Ceded	XXX	101,763,854	3,538	10,188,955	0	111,956,347	.0
<b>DETAILS OF WRITE-INS</b>							
58001. Mexico	XXX	5,917	.0	0	0	5,917	.0
58002. ZZZ Other Alien	XXX	27,648	.0	692	0	28,340	.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	33,565	0	692	0	34,257	.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>
<b>PARENT - WESTERN &amp; SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)</b>		<b>31-1732405</b>
<b>SUBSIDIARY - WESTERN &amp; SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)</b>		<b>31-1732404</b>
<b>SUBSIDIARY - WESTAD LEASING LLC (NON-INSURER)</b>		<b>84-3195821</b>
<b>SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>65242</b>	<b>35-0457540</b>
<b>SUBSIDIARY - LLIA, INC., OH (NON-INSURER)</b>		<b>35-2123483</b>
<b>SUBSIDIARY - THE WESTERN &amp; SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>70483</b>	<b>31-0487145</b>
<b>SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)</b>	<b>92622</b>	<b>31-1000236</b>
<b>SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)</b>		<b>31-1328371</b>
<b>SUBSIDIARY - W&amp;S BROKERAGE SERVICES, INC., OH (NON-INSURER)</b>		<b>31-0846576</b>
<b>SUBSIDIARY - W&amp;S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)</b>		<b>31-1334221</b>
<b>SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>99937</b>	<b>31-1191427</b>
<b>SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>74780</b>	<b>86-0214103</b>
<b>SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)</b>	<b>75264</b>	<b>16-0958252</b>
<b>SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)</b>	<b>70939</b>	<b>13-2611847</b>
<b>SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)</b>		<b>43-2081325</b>
<b>SUBSIDIARY - WESTERN &amp; SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)</b>		<b>06-1804434</b>
<b>SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)</b>		<b>31-1018957</b>
<b>SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)</b>		<b>31-1301863</b>

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	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	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	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	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	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	1.000	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	98.000	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	98.000	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	98.000	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	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	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	98.000	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	98.000	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	98.000	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	100.000	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	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	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	98.000	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	100.000	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	98.000	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	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	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	98.000	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	98.000	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	98.000	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	46.750	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974					OH	NIA	Western & Southern Financial Group, Inc. Fort Washington Global Alpha Domestic Fund LP	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA		Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	34.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.940	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	2.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	2.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co Western & Southern Investment Holdings LLC	Ownership	26.190	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	DS		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	FIWPEI 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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	FIWPEO 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	NIA	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	NIA	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	NIA	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	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	NY	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	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	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Heartview Prairie Lake Apts LLC	IN	NIA	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	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profittment Solutions, LLC	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	FL	NIA	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	NIA	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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	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	NIA	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	NIA	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	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	OH	NIA	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	NIA	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	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	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	NIA	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	NIA	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	NIA	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	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	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	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western & Southern Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	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	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	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 Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	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	NIA	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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	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	NIA	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	NIA	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	UDP	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	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	CT	NIA	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	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

Asterisk	Explanation

# 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.

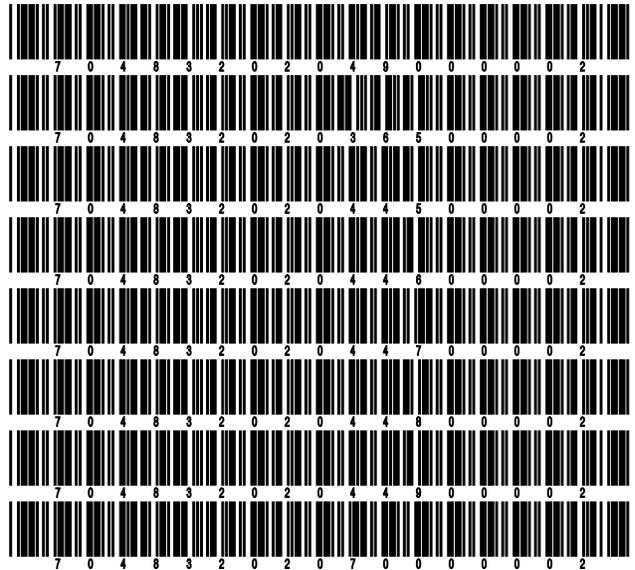
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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. ....	NO

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



**OVERFLOW PAGE FOR WRITE-INS**

## Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks pending escheatment to a state .....	4,400,021	4,699,146
2505. Interest on Contract and Policy Funds .....	70,190	70,190
2506. Liability for Straight Line Rent .....	18,846	
2597. Summary of remaining write-ins for Line 25 from overflow page	4,489,057	4,769,336

## 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. Miscellaneous Expense .....	(408,967)	(170)	1,460,068
2705. Securities Lending Interest Expense .....	324,646	494,585	1,060,830
2706. Reserve on Reinsurance - Life .....	(25,297)	0	0
2707. Reserve adjustment on reinsurance assumed - Lafayette .....	0	(77,098)	(103,368)
2797. Summary of remaining write-ins for Line 27 from overflow page	(109,618)	417,317	2,417,530

**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 .....	266,190	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 .....	1,301,787	3,170,559
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	23,570,218	24,605,815
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10) .....	23,570,218	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 .....	7,400,000	10,750,000
2.2 Additional investment made after acquisition .....		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 .....	368,318	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) .....	75,930,038	68,898,356
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	75,930,038	68,898,356
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	75,930,038	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 .....	87,765,772	348,473,517
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	98	188
5. Unrealized valuation increase (decrease) .....	(46,874,564)	90,633,615
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	48,041,188	460,663,934
8. Deduct amortization of premium and depreciation .....	15,452	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) .....	1,939,645,942	1,939,380,163
12. Deduct total nonadmitted amounts .....	162,565,644	161,310,396
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,777,080,298	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 .....	340,940,918	1,243,120,005
3. Accrual of discount .....	817,771	2,347,460
4. Unrealized valuation increase (decrease) .....	(171,062,367)	267,970,215
5. Total gain (loss) on disposals .....	(53,940,004)	50,591,014
6. Deduct consideration for bonds and stocks disposed of .....	344,880,106	1,099,505,321
7. Deduct amortization of premium .....	2,224,494	5,286,517
8. Total foreign exchange change in book/adjusted carrying value .....	(1,165,668)	1,561,856
9. Deduct current year's other than temporary impairment recognized .....	245,332	17,057,292
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	151,859	285,120
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	7,486,149,056	7,717,756,479
12. Deduct total nonadmitted amounts .....	329,488,061	372,477,258
13. Statement value at end of current period (Line 11 minus Line 12) .....	7,156,660,995	7,345,279,221

STATEMENT AS OF JUNE 30, 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	1,637,226,140	50,760,084	61,888,012	(22,878,840)	1,637,226,140	1,603,219,372		1,753,880,258
2. NAIC 2 (a) .....	1,093,527,476	160,571,385	127,186,508	(5,887,652)	1,093,527,476	1,121,024,701		1,064,832,090
3. NAIC 3 (a) .....	68,716,769	80,991	387,633	19,211,407	68,716,769	87,621,534		44,288,257
4. NAIC 4 (a) .....	3,543,134	0	0	9,321,103	3,543,134	12,864,237		4,280,389
5. NAIC 5 (a) .....	3,475,185	2,029,000	2,029,000	6,705	3,475,185	3,481,890		3,468,964
6. NAIC 6 (a) .....	5,026,229	0	0	82,532	5,026,229	5,108,761		5,082,635
7. Total Bonds	2,811,514,933	213,441,460	191,491,153	(144,745)	2,811,514,933	2,833,320,495	0	2,875,832,593
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	3,087,056	0	0	0	3,087,056	3,087,056		3,572,800
9. NAIC 2 .....	14,902,892	0	45,000	0	14,902,892	14,857,892		15,035,635
10. NAIC 3 .....	3,662,236	18,597	120,209	(65,123)	3,662,236	3,495,501		3,850,997
11. NAIC 4 .....	1,091,498	0	494,102	605,381	1,091,498	1,202,777		1,579,354
12. NAIC 5 .....	0	0	0	0	0	0		
13. NAIC 6 .....	1,292,911	0	0	0	1,292,911	1,292,911		1,292,911
14. Total Preferred Stock	24,036,593	18,597	659,311	540,258	24,036,593	23,936,137	0	25,331,697
15. Total Bonds and Preferred Stock	2,835,551,526	213,460,057	192,150,464	395,513	2,835,551,526	2,857,256,632	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 \$ .....16,991,311 ; NAIC 2 \$ .....33,138,048 ; NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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**SCHEDULE DA - PART 1**

## Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	16,691,344	xxx	16,691,344		

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,985,689	0
2. Cost of short-term investments acquired .....	16,691,344	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) .....	16,691,344	1,985,689
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,691,344	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	12,099,995
3. Unrealized Valuation increase/(decrease)	51,699,192
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	(9,004,594)
6. Considerations received/(paid) on terminations	392,141
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	(13,701)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	13,962,752
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,962,752

**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.....	13,962,750
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).....	13,962,750
4.	Part D, Section 1, Column 5.....	20,760,756
5.	Part D, Section 1, Column 6.....	(6,798,006)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	13,962,750
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	13,962,750
10.	Part D, Section 1, Column 8.....	20,760,756
11.	Part D, Section 1, Column 9.....	(6,798,006)
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	2
	Year To Date	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 .....	1,232,945,835	4,874,761,033
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	3,989	91,381
6. Deduct consideration received on disposals .....	1,243,752,334	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) .....	63,169,300	73,971,810
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	63,169,300	73,971,810

STATEMENT AS OF JUNE 30, 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

1 Description of Property	2 Location		3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City								
CRE 00011 05 WS OCCUPY	CINCINNATI		OH	01/01/1950	VARIOUS	0		10,000	10,000
0199999. Acquired by Purchase						0	0	10,000	10,000
0399999 - Totals						0	0	10,000	10,000

**SCHEDULE A - PART 3**

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

1 Description of Property	2 Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	City	State						9 Current Year's Depreciation	10 Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
<b>NONE</b>																			
0399999 - Totals																			

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STATEMENT AS OF JUNE 30, 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	2 Location		3 State	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
	City								
<b>NONE</b>									
3399999 - Totals									

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0044682	Cincinnati	OH		12/01/2011		23,548	0	0	0	0	0	0	0	287	0	0	0
0044690	Covington	KY		12/01/2011		76,606	0	0	0	0	0	0	0	688	0	0	0
0044692	Cincinnati	OH		12/01/2011		48,022	0	0	0	0	0	0	0	278	0	0	0
0044696	North Charleston	SC		10/28/2016		11,993,147	0	0	0	0	0	0	0	87,910	0	0	0
0044697	North Charleston	SC		11/01/2016		1,660,590	0	0	0	0	0	0	0	12,172	0	0	0
0044698	San Jose	CA		12/01/2017		5,606,444	0	0	0	0	0	0	0	52,205	0	0	0
0044701	Lady Lake	FL		02/20/2020		0	0	0	0	0	0	0	0	62,787	0	0	0
0299999. Mortgages with partial repayments						19,408,357	0	0	0	0	0	0	0	216,327	0	0	0
0599999 - Totals																	

STATEMENT AS OF JUNE 30, 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 Administrative 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										
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013			28,399		1,594,848	17.340	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1		172,348		14,118,831	4.610	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			583,992		2,237,831	0.390	
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014			39,120		340,328	3.230	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2		6,952		31,420	0.740	
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017			205,898		3,854,828	14.600	
	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019			69,190		5,737,157	13.400	
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007			8,145		498,079	1.000	
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1		13,289		153,762	0.050	
	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital		07/18/2017			1,097,603		4,853,182	2.680	
	HITECVISION VI	GUERNEY	CYM	HITECVISION VI		12/16/2011			159,868		1,654,058	0.650	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3		4,223		206,163	0.090	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1		46,639		1,343,657	0.370	
	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			1,113,174		6,353,888	6.720	
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3		42,351		242,583	0.030	
	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018			1,098,597		14,733,082	3.470	
	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019			365,655		542,253		
	Vestigo Ventures LP	BOSTON	MA	Vestigo Ventures LP		01/18/2018			500,000		1,241,527	0.000	
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>									0	5,555,442	0	59,737,478	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	0000000	12/01/2006			22,323,661		62,907,955	100.000	
000000-00-0	CHESTNUT HEALTHCARE PARTNERS LP	CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP LLC	0000000	12/14/2018			1,000,000		1,358,167	21.350	
<b>2299999. Joint Venture Interests - Real Estate - Affiliated</b>									0	23,323,661	0	64,266,122	XXX
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2		1,542,540		14,353,243	0.150	
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014			98,865		2,554,326	3.570	
<b>2599999. Joint Venture Interests - Other - Unaffiliated</b>									0	1,641,405	0	16,907,569	XXX
<b>4899999. Total - Unaffiliated</b>									0	7,196,846	0	76,645,047	XXX
<b>4999999. Total - Affiliated</b>									0	23,323,661	0	64,266,122	XXX
<b>5099999 - Totals</b>									0	30,520,507	0	140,911,169	XXX

**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 Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value							15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	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 (Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized 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							
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016	04/15/2020	6,762							6,762	6,762					
<b>1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated</b>									0	0	0	0	0	6,762	6,762	0	0	0	0	0
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	05/07/2020	109,598							109,598	109,598					885,574
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	05/19/2020	4,618							4,618	4,618					0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/09/2020	333,998							333,998	333,998					482,781
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/08/2020	55,185							55,185	55,185					97,180
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/27/2020	1,236,087							1,236,087	1,236,087					0
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	04/15/2020	34,018							34,018	34,018					0

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STATEMENT AS OF JUNE 30, 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 Consid- eration	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 Temporary Impairment Recogn- ized	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							
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	06/15/2020	1,098,675							1,098,675	1,098,675			0	847,727	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	04/29/2020	144,768							144,768	144,768			0		
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	04/17/2020	168,175							168,175	168,175			0		
	Sands Capital Private Growth F	Arlington	VA	Sands Capital Private Growth F	06/28/2017	06/09/2020	2,214,046							2,214,046	2,214,046			0		
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	06/25/2020	176,861							176,861	176,861			0	38,251	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	05/28/2020	28,354							28,354	28,354			0		
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>							5,604,383	0	0	0	0	0	0	5,604,383	5,604,383	0	0	0	2,351,513	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	05/08/2020	300,000							300,000	300,000			0		
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	05/22/2020	631,440							631,440	631,440			0		
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	06/30/2020	450,000							450,000	450,000			0		
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	06/30/2020	1,440,000							1,440,000	1,440,000			0		
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	04/21/2020	122,499							122,499	122,499			0		
<b>2099999. Joint Venture Interests - Common Stock - Affiliated</b>							2,943,939	0	0	0	0	0	0	2,943,939	2,943,939	0	0	0	0	
000000-00-0	PRETIUM SFR FUND II LP	NEW YORK	NY	RETURN OF CAPITAL	06/30/2017	06/30/2020	22,231,749							(241,649)	(241,649)			0	0	
<b>2199999. Joint Venture Interests - Real Estate - Unaffiliated</b>							22,231,749	0	0	0	0	0	0	(241,649)	(241,649)	0	0	0	0	
000000-00-0	*W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	RETURN OF CAPITAL	12/01/2006	06/29/2020	897,605,678							5,392,958	5,392,958			0		
000000-00-0	CHESTNUT HEALTHCARE PARTNERS, LP	CHATTANOOGA	TN	RETURN OF CAPITAL	02/21/1995	06/30/2020	7,584,332							149,493	149,493			0		
<b>2299999. Joint Venture Interests - Real Estate - Affiliated</b>							905,190,010	0	0	0	0	0	0	5,542,451	5,542,451	0	0	0	0	
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	04/30/2020	1,693,553							1,693,553	1,693,553			0	67,467	
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	06/04/2020	68,380							68,380	68,380			0	177,318	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	04/30/2020	58,197							58,197	58,197			0	160,870	
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	04/15/2020	97,647							97,647	97,647			0		
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	04/29/2020	473,149							473,149	473,149			0	133,660	
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	05/28/2020	26,226							26,226	26,226			0	339,072	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	05/15/2020	739,269							739,269	739,269			0		
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	06/30/2020	49,861							49,861	49,861			0		
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	06/09/2020	1,447,510							1,447,510	1,447,510			0		
<b>2599999. Joint Venture Interests - Other - Unaffiliated</b>							4,653,792	0	0	0	0	0	0	4,653,792	4,653,792	0	0	0	878,387	
<b>4899999. Total - Unaffiliated</b>							32,496,686	0	0	0	0	0	0	0	10,023,288	10,023,288	0	0	0	3,229,900
<b>4999999. Total - Affiliated</b>							908,133,949	0	0	0	0	0	0	0	8,486,390	8,486,390	0	0	0	0
<b>5099999 - Totals</b>							940,630,635	0	0	0	0	0	0	0	18,509,678	18,509,678	0	0	0	3,229,900

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STATEMENT AS OF JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
36176F-29-2	G2 G2 765168 4.940% 11/20/61		06/01/2020	Various		205	205	0	1
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		06/01/2020	Interest Capitalization		2,560	2,560	0	1
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 1.543% 06/20/28		06/29/2020	WELLS FARGO		3,000,000	3,000,000	0	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>3,002,765</b>	<b>3,002,765</b>	<b>0</b>	<b>XXX</b>
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2020	Interest Capitalization		49,072	49,072	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2020	Interest Capitalization		21,836	21,836	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		06/01/2020	Interest Capitalization		95,519	95,519	0	1
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2020	Interest Capitalization		54,581	54,581	0	1
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		06/01/2020	Interest Capitalization		85,544	85,544	0	1
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>306,552</b>	<b>306,552</b>	<b>0</b>	<b>XXX</b>
00287Y-CN-7	ABBVIE INC 4.750% 03/15/45		05/14/2020	Tax Free Exchange		10,506,264	10,500,000	81,740	2FE
06405B-AH-3	BANK OF NY MELLON CORP 4.700% Perpet.		05/12/2020	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	2FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/01/2020	J P MORGAN SEC FIXED INC		80,991	90,000	872	3FE
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2020	Interest Capitalization		0	0	0	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		04/01/2020	Interest Capitalization		0	0	0	1FM
78412F-AW-4	SESI LLC 7.125% 12/15/21		06/03/2020	Tax Free Exchange		2,029,000	2,029,000	0	5FE
90781B-FG-8	UNION PACIFIC CORP 3.839% 03/20/60		05/18/2020	Tax Free Exchange		11,958,524	10,000,000	0	2FE
95763P-EF-4	WESTERN ALLIANCE BANK 5.250% 06/01/30		05/20/2020	PIPER JAFFRAY		2,000,000	2,000,000	0	1PL
29003B-AA-9	ELMWS 2020-2A A1 2.637% 07/24/31	D.	06/26/2020	RBC/DAIN		10,000,000	10,000,000	0	1FE
90351D-AA-5	UBS GROUP FUNDING 2.950% 09/24/20	D.	05/08/2020	MARKET AXESS		1,006,950	1,000,000	3,933	1FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>39,581,729</b>	<b>37,619,000</b>	<b>86,545</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>42,891,046</b>	<b>40,928,317</b>	<b>86,545</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>42,891,046</b>	<b>40,928,317</b>	<b>86,545</b>	<b>XXX</b>
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	217,000	5,326	0.00	0	3FE
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		04/02/2020	ADVANTUS CAPITAL MANAGEMENT	674,000	13,272	0.00	0	3
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>						<b>18,598</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>						<b>18,598</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>						<b>18,598</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
015271-10-9	ALEXANDRIA REAL ESTATE REIT		05/14/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	136,761	0	0	
018802-10-8	ALLIANT ENERGY CORP		06/26/2020	ADVANTUS CAPITAL MANAGEMENT	3,700,000	183,676	0	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		06/10/2020	ADVANTUS CAPITAL MANAGEMENT	2,000,000	79,333	0	0	
025932-10-4	AMERICAN FINANCIAL GROUP		05/08/2020	S. G. COWEN SECURITIES CORP.	160,849,000	10,356,051	0	0	
030640-10-8	AMERICOLD REALTY TRUST REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	5,000,000	152,121	0	0	
053484-10-1	AVALON BAY COMMUNITIES REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	70,809	0	0	
0556EL-10-9	BP MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/29/2020	HOWARD WEIL	3,830,000	44,270	0	0	
101121-10-1	BOSTON PROPERTIES INC REIT		05/29/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	51,251	0	0	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		06/19/2020	ADVANTUS CAPITAL MANAGEMENT	3,300,000	43,254	0	0	
125896-10-0	CHS ENERGY CORP		06/15/2020	ADVANTUS CAPITAL MANAGEMENT	5,000,000	287,705	0	0	
133131-10-2	CAMDEN PROPERTY TRUST REIT		05/21/2020	ADVANTUS CAPITAL MANAGEMENT	700,000	62,500	0	0	
14448C-10-4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	16,202,000	278,415	0	0	
172062-10-1	CINCINNATI FINANCIAL		05/18/2020	Various	375,269,000	20,407,254	0	0	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		04/16/2020	ADVANTUS CAPITAL MANAGEMENT	2,200,000	37,345	0	0	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		06/26/2020	Various	162,600,000	4,031,278	0	0	
222795-50-2	COUSINS PROPERTIES INC REIT		06/19/2020	ADVANTUS CAPITAL MANAGEMENT	2,800,000	85,249	0	0	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		06/29/2020	RBC/DAIN	1,900,000	24,592	0	0	
233331-10-7	DTE ENERGY COMPANY		04/02/2020	ADVANTUS CAPITAL MANAGEMENT	300,000	26,462	0	0	
253868-10-3	DIGITAL REALTY TRUST INC REIT		06/03/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	68,286	0	0	
25746U-10-9	DOMINION RESOURCES		06/29/2020	S. G. COWEN SECURITIES CORP.	2,800,000	224,610	0	0	
25960P-10-9	DOUGLAS EMMETT INC REIT		06/18/2020	ADVANTUS CAPITAL MANAGEMENT	9,600,000	303,957	0	0	
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		05/14/2020	ADVANTUS CAPITAL MANAGEMENT	13,500,000	262,246	0	0	
27616P-10-3	EASTERLY GOVERNMENT PROPERTY COMMON		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	12,800,000	311,724	0	0	
29273V-10-0	ENERGY TRANSFER EQUITY LP		06/30/2020	Various	197,190,000	1,394,267	0	0	
29336T-10-0	ENLINK MIDSTREAM LLC		06/29/2020	HOWARD WEIL	19,000,000	45,072	0	0	
29364G-10-3	Energy Corp		06/30/2020	ADVANTUS CAPITAL MANAGEMENT	6,000,000	586,978	0	0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/30/2020	RBC/DAIN	121,260,000	2,147,392	0	0	
29444U-70-0	EQUINIX INC REIT		06/05/2020	ADVANTUS CAPITAL MANAGEMENT	575,000	377,334	0	0	
294600-10-1	EQUITRANS MIDSTREAM CORP		06/30/2020	STIFEL NICOLAUS & CO-EQ	98,000,000	791,520	0	0	

E04

STATEMENT AS OF JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
294600-10-1	EQUITRANS MIDSTREAM CORP		06/15/2020	Taxable Exchange	32,940,000	288,554		0	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		06/26/2020	ADVANTUS CAPITAL MANAGEMENT	5,100,000	83,440		0	
30034W-10-6	EVERGY INC		04/03/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	25,740		0	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		06/18/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	47,587		0	
31428X-10-6	FEDEX CORP		04/08/2020	INSTINET	186,000	23,229		0	
316773-10-0	FIFTH THIRD BANCORP		05/18/2020	S. G. COWEN SECURITIES CORP.	581,733,000	10,220,203		0	
33793Z-10-7	FIRST ENERGY CORP		04/27/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	43,770		0	
36467J-10-8	GAMING AND LEISURE PROPERTIE REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	27,535		0	
379577-20-8	GLOBUS MEDICAL INC - A		05/01/2020	S. G. COWEN SECURITIES CORP.	10,200,000	465,307		0	
38173M-11-0	GOLUB CAPITAL BDC INC		05/04/2020	Various	173,000,000	0		0	
40412C-10-1	HCA HOLDINGS INC		06/29/2020	Various	21,152,000	2,266,223		0	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		04/01/2020	ADVANTUS CAPITAL MANAGEMENT	700,000	12,909		0	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	7,700,000	193,762		0	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		06/01/2020	ADVANTUS CAPITAL MANAGEMENT	2,000,000	50,556		0	
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		06/29/2020	STIFEL NICOLAUS & CO-EQ	3,560,000	52,394		0	
44107P-10-4	HOTEL & RESORTS INC		05/20/2020	ADVANTUS CAPITAL MANAGEMENT	15,500,000	181,454		0	
443510-60-7	HUBBELL INC -CL B		06/29/2020	Various	3,371,000	412,303		0	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		06/19/2020	ADVANTUS CAPITAL MANAGEMENT	3,100,000	76,627		0	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		06/25/2020	ADVANTUS CAPITAL MANAGEMENT	4,200,000	47,490		0	
46187W-10-7	INVITATION HOMES INC REIT		06/12/2020	ADVANTUS CAPITAL MANAGEMENT	6,500,000	154,796		0	
48020Q-10-7	JONES LANG LASALLE INC		06/30/2020	S. G. COWEN SECURITIES CORP.	652,000	67,016		0	
48123V-10-2	J2 GLOBAL INC		06/17/2020	ROBERT W. BAIRD	4,900,000	362,885		0	
49456B-10-1	KINDER MORGAN		06/30/2020	Various	120,490,000	1,786,784		0	
53223X-10-7	LSI		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	3,000,000	267,058		0	
55336V-10-0	MPLX LP LIMITED PARTNERS		06/30/2020	Various	51,685,000	906,960		0	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		06/29/2020	CIBC WORLD MARKET	7,600,000	231,196		0	
559080-10-6	MAGELLAN MIDSTREAM PRITNS		06/30/2020	Various	22,300,000	936,438		0	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	1,700,000	201,715		0	
629377-50-8	NPG ENERGY INC		06/30/2020	ADVANTUS CAPITAL MANAGEMENT	8,800,000	293,639		0	
636180-10-1	NATIONAL FUEL GAS CO		06/30/2020	Various	4,000,000	163,406		0	
637417-10-6	NATL RETAIL PROP REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	1,800,000	61,563		0	
65473P-10-5	NISOURCE INC		06/23/2020	ADVANTUS CAPITAL MANAGEMENT	9,600,000	234,120		0	
67059H-10-2	NUSTAR ENERGY LP		06/29/2020	S. G. COWEN SECURITIES CORP.	7,660,000	107,880		0	
681936-10-0	OMEGA HEALTHCARE REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	8,500,000	260,130		0	
682680-10-3	ONEOK INC		06/29/2020	Various	30,800,000	961,636		0	
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	Spin Off	8,101,000	545,446		0	
701094-10-4	PARKER HANIFIN		04/27/2020	Various	3,104,000	401,323		0	
718172-10-9	PHILIP MORRIS INTERNAT-III		06/30/2020	Various	33,924,000	2,463,723		0	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		06/29/2020	S. G. COWEN SECURITIES CORP.	5,700,000	205,820		0	
726503-10-5	PLAINS ALL AMER PIPELINE LP		06/18/2020	ADVANTUS CAPITAL MANAGEMENT	38,300,000	308,937		0	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		06/30/2020	Various	98,000,000	844,853		0	
74340W-10-3	PROLOGIS INC REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	70,661		0	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	1,600,000	90,782		0	
74762E-10-2	QUANTA SERVICES INC		05/13/2020	S. G. COWEN SECURITIES CORP.	12,900,000	416,106		0	
74965L-10-1	RLJ LODGING TRUST REIT		06/19/2020	ADVANTUS CAPITAL MANAGEMENT	8,900,000	103,443		0	
75513E-10-1	RAYTHEON CO RAYTEON		05/21/2020	Various	15,471,000	882,576		0	
75513E-10-1	RAYTHEON CO RAYTEON		04/03/2020	Tax Free Exchange	16,202,000	979,331		0	
758849-10-3	REGENCY CENTERS CORP REIT		04/01/2020	ADVANTUS CAPITAL MANAGEMENT	300,000	10,583		0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT REIT		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	4,900,000	49,471		0	
78467J-10-0	SS&C TECHNOLOGIES		04/28/2020	Various	21,714,000	985,478		0	
81369Y-80-3	UTILITIES SELECT SPDR		06/17/2020	PCG Model Accts	7,355,000	759,053		0	
816851-10-9	SEMPRA ENERGY		06/29/2020	Various	2,480,000	292,097		0	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/29/2020	RBC/DAIN	9,400,000	118,289		0	
82669G-10-4	SIGNATURE BANK		06/12/2020	Various	3,385,000	339,683		0	
830879-10-2	SKYYWEST INC		05/01/2020	S. G. COWEN SECURITIES CORP.	17,300,000	470,328		0	
85254J-10-2	STAG INDUSTRIAL INC REIT		06/11/2020	ADVANTUS CAPITAL MANAGEMENT	1,700,000	46,539		0	
855244-10-9	STARBUCKS CORP		06/12/2020	Various	21,425,000	1,654,629		0	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	14,100,000	106,287		0	
866674-10-4	SUN COMMUNITIES INC REIT		06/29/2020	ADVANTUS CAPITAL MANAGEMENT	2,000,000	269,317		0	
872307-10-3	TCF FINANCIAL CORP		05/14/2020	Various	23,800,000	612,785		0	
87612G-10-1	TARGA RESOURCES CORP		06/30/2020	RBC/DAIN	45,500,000	869,068		0	

STATEMENT AS OF JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**SCHEDULE D - PART 3**

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

1 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 Admini- strative Symbol
882508-10-4	TEXAS INSTRUMENTS		04/17/2020	Various	2,288,000	242,432		0	
902653-10-4	UDR INC REIT		06/29/2020	ADVANTUS CAPITAL MANAGEMENT	2,600,000	96,324		0	
92343V-10-4	VERIZON COMMUNICATIONS		04/03/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	10,953		0	
948741-10-3	WEINGARTEN REALTY INVST REIT		06/26/2020	ADVANTUS CAPITAL MANAGEMENT	14,200,000	257,636		0	
950400-10-4	WELLTOWER INC WELLTOWER INC		06/25/2020	ADVANTUS CAPITAL MANAGEMENT	1,100,000	54,764		0	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		06/29/2020	STIFEL NICOLAUS & CO-EQ	7,900,000	79,024		0	
969457-10-0	WILLIAMS COS INC		06/30/2020	Various	102,180,000	1,887,070		0	
98138H-10-1	WORKDAY INC-CLASS A		04/06/2020	Various	1,057,000	128,202		0	
000000-00-0	GIBSON ENERGY INC		06/30/2020	RBC/DAIN	17,700,000	271,037		0	
021361-10-0	ALTAGAS LTD		06/30/2020	NAT BK FINANCIAL EQ	30,640,000	345,350		0	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A.	04/02/2020	Stock Split	11,256,000	0		0	
112750-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON	A.	06/30/2020	ADVANTUS CAPITAL MANAGEMENT	1,700,000	76,137		0	
112750-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON	A.	04/02/2020	Spin Off	1,690,330	39,646		0	
29250N-10-5	ENBRIDGE INC		06/30/2020	NAT BK FINANCIAL EQ	75,000,000	2,264,024		0	
29250N-10-5	ENBRIDGE INC	A.	06/26/2020	ADVANTUS CAPITAL MANAGEMENT	3,700,000	111,189		0	
45833V-10-9	INTER PIPELINE LTD		06/30/2020	NAT BK FINANCIAL EQ	50,300,000	461,155		0	
493271-10-0	KEYERA CORP		06/30/2020	NAT BK FINANCIAL EQ	65,000,000	970,536		0	
706327-10-3	PEMBINA PIPELINE CORP		06/30/2020	ALTA CORP CAPITAL	54,200,000	1,320,197		0	
87807B-10-7	TC ENERGY CORP		06/30/2020	CIBC WORLD MARKET	38,100,000	1,606,062		0	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A.	06/08/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	44,005		0	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D.	05/05/2020	S. G. COWEN SECURITIES CORP.	73,700,000	3,816,923		0	
896770-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	06/29/2020	Various	43,245,000	1,099,386		0	
F5333N-10-0	JCDECAUX SA	B.	06/22/2020	KEPLER CHEUVREUX	1,700,000	32,644		0	
G78283-11-9	SAVILLS PLC	B.	06/22/2020	Various	60,300,000	633,396		0	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					94,132,717	XXX	0	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		06/04/2020	PCG Model Accts	10,308,070	159,868		0	
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		04/01/2020	PCG Model Accts	149,879	1,443		0	
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		04/01/2020	PCG Model Accts	17,310,789	215,020		0	
464287-50-7	ISHARES CORE S&P MID CAP ETF		04/01/2020	PCG Model Accts	50,000	6,725		0	
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		04/01/2020	PCG Model Accts	3,084,000	288,907		0	
464288-87-7	ISHARES CLOSED END FUND		04/01/2020	PCG Model Accts	3,600,000	122,891		0	
46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		06/17/2020	PCG Model Accts	6,277,000	811,402		0	
61756E-46-1	MFAIX MUTUAL FUND		06/04/2020	PCG Model Accts	9,605,368	198,927		0	
741600-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		04/01/2020	PCG Model Accts	2,653,090	64,656		0	
891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		06/23/2020	TOUCHSTONE SECURITIES	2,778,967	37,493		0	
891540-22-4	TOUCHSTONE SMALL COMPANY-Y		06/02/2020	TOUCHSTONE SECURITIES	14,479,142	61,637		0	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		06/04/2020	PCG Model Accts	155,313,301	1,697,610		0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		06/26/2020	TOUCHSTONE SECURITIES	39,378,557	427,806		0	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		06/26/2020	TOUCHSTONE SECURITIES	44,045,457	344,867		0	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		06/23/2020	TOUCHSTONE SECURITIES	3,932,064	165,651		0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		06/26/2020	TOUCHSTONE SECURITIES	19,160,881	152,126		0	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		04/01/2020	PCG Model Accts	1,044,380	26,272		0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		06/23/2020	TOUCHSTONE SECURITIES	5,575,587	159,858		0	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		06/23/2020	TOUCHSTONE SECURITIES	650,717	10,163		0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		06/26/2020	TOUCHSTONE SECURITIES	5,871,874	91,688		0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		06/23/2020	TOUCHSTONE SECURITIES	22,870,404	282,145		0	
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		04/01/2020	DIVIDEND REINVESTMENT	33,070,404	277,791		0	
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		06/04/2020	PCG Model Accts	869,830	31,550		0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		06/02/2020	TOUCHSTONE SECURITIES	135,318,630	1,230,430		0	
922020-81-3	VANGUARD GROUP MUTUAL FUND		06/04/2020	PCG Model Accts	4,080,030	107,182		0	
922042-77-5	VANGUARD CLOSED END FUND		04/01/2020	PCG Model Accts	2,043,000	80,195		0	
92204A-88-4	VANGUARD CONSUMER STAPLE ETF CLOSED END FUND		04/01/2020	PCG Model Accts	7,650,000	559,417		0	
922908-36-3	VANGUARD FDS CLOSED END FUND		04/01/2020	PCG Model Accts	2,367,000	530,824		0	
9499999	Subtotal - Common Stocks - Mutual Funds					8,144,544	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					102,277,261	XXX	0	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					102,277,261	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					102,295,859	XXX	0	XXX
9999999	Totals					145,186,905	XXX	86,545	XXX

STATEMENT AS OF JUNE 30, 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36202K-UV-5	G2 G2 8696 3.250% 09/20/25		06/01/2020	Paydown		434	434	447	417	.0	.17	.0	.17	.0	434	.0	.0	.0	.6	09/20/2025	1
36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		06/01/2020	Paydown		161	161	144	154	.0	.7	.0	.7	.0	161	.0	.0	.0	.4	02/15/2024	1
36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		06/01/2020	Paydown		150	150	134	143	.0	.7	.0	.7	.0	150	.0	.0	.0	.4	12/15/2023	1
36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		06/01/2020	Paydown		320	320	287	304	.0	.15	.0	.15	.0	320	.0	.0	.0	.9	11/15/2023	1
36203D-JL-5	GNMA GN 345967 6.500% 11/15/23		06/01/2020	Paydown		67	67	62	62	.0	.5	.0	.5	.0	67	.0	.0	.0	.2	11/15/2023	1
36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24		06/01/2020	Paydown		215	215	184	201	.0	.14	.0	.14	.0	215	.0	.0	.0	.6	01/15/2024	1
36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		06/01/2020	Paydown		535	535	479	511	.0	.23	.0	.23	.0	535	.0	.0	.0	.6	12/15/2023	1
36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		06/01/2020	Paydown		222	222	192	207	.0	.15	.0	.15	.0	222	.0	.0	.0	.6	01/15/2024	1
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		06/01/2020	Paydown		941	941	822	882	.0	.59	.0	.59	.0	941	.0	.0	.0	.26	04/15/2024	1
36203L-S5-2	GNMA GN 352540 6.500% 01/15/24		06/01/2020	Paydown		3,296	3,296	2,857	3,105	.0	.192	.0	.192	.0	3,296	.0	.0	.0	.90	01/15/2024	1
36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		06/01/2020	Paydown		100	100	96	96	.0	.4	.0	.4	.0	100	.0	.0	.0	.3	12/15/2023	1
36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		06/01/2020	Paydown		126	126	113	121	.0	.5	.0	.5	.0	126	.0	.0	.0	.3	10/15/2023	1
36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		06/01/2020	Paydown		169	169	151	161	.0	.7	.0	.7	.0	169	.0	.0	.0	.5	12/15/2023	1
36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		06/01/2020	Paydown		142	142	127	136	.0	.6	.0	.6	.0	142	.0	.0	.0	.4	11/15/2023	1
36203U-Z7-0	GNMA 30 YR GN 359966 6.500% 12/15/23		06/01/2020	Paydown		541	541	468	510	.0	.31	.0	.31	.0	541	.0	.0	.0	.15	12/15/2023	1
36203V-III-4	GNMA 30 YR GN 361405 6.500% 02/15/24		06/01/2020	Paydown		188	188	169	180	.0	.9	.0	.9	.0	188	.0	.0	.0	.5	02/15/2024	1
36203Y-2F-0	GNMA 30 YR GN 363574 6.500% 12/15/23		06/01/2020	Paydown		41	41	36	39	.0	.2	.0	.2	.0	41	.0	.0	.0	.1	12/15/2023	1
36204C-6Z-9	GNMA 30 YR GN 366388 6.500% 12/15/23		06/01/2020	Paydown		103	103	92	98	.0	.4	.0	.4	.0	103	.0	.0	.0	.3	12/15/2023	1
36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		06/01/2020	Paydown		195	195	175	186	.0	.9	.0	.9	.0	195	.0	.0	.0	.5	01/15/2024	1
36204D-MT-3	GNMA 30 YR GN 366770 6.500% 05/15/24		06/01/2020	Paydown		1,188	1,188	1,028	1,114	.0	.74	.0	.74	.0	1,188	.0	.0	.0	.33	05/15/2024	1
36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		06/01/2020	Paydown		217	217	186	203	.0	.14	.0	.14	.0	217	.0	.0	.0	.6	12/15/2023	1
36204J-B2-1	GNMA GN 370957 6.500% 12/15/23		06/01/2020	Paydown		381	381	341	364	.0	.17	.0	.17	.0	381	.0	.0	.0	.10	12/15/2023	1
36204J-KH-8	GNMA GN 371196 6.500% 12/15/23		06/01/2020	Paydown		887	887	795	848	.0	.39	.0	.39	.0	887	.0	.0	.0	.24	12/15/2023	1
36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		06/01/2020	Paydown		1,949	1,949	1,747	1,863	.0	.86	.0	.86	.0	1,949	.0	.0	.0	.45	12/15/2023	1
36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		06/01/2020	Paydown		980	980	849	923	.0	.57	.0	.57	.0	980	.0	.0	.0	.27	01/15/2024	1
36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		06/01/2020	Paydown		3,886	3,886	3,360	3,631	.0	.255	.0	.255	.0	3,886	.0	.0	.0	.104	01/15/2024	1
36204K-SW-9	GNMA GN 372661 6.500% 01/15/24		06/01/2020	Paydown		840	840	728	786	.0	.54	.0	.54	.0	840	.0	.0	.0	.23	01/15/2024	1
36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		06/01/2020	Paydown		7,517	7,517	6,500	7,068	.0	.450	.0	.450	.0	7,517	.0	.0	.0	.167	02/15/2024	1
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		06/01/2020	Paydown		979	979	878	934	.0	.45	.0	.45	.0	979	.0	.0	.0	.22	03/15/2024	1
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		06/01/2020	Paydown		2,148	2,148	1,861	2,021	.0	.127	.0	.127	.0	2,148	.0	.0	.0	.58	02/15/2024	1
36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		06/01/2020	Paydown		804	804	695	756	.0	.47	.0	.47	.0	804	.0	.0	.0	.22	01/15/2024	1
36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24		06/01/2020	Paydown		950	950	823	888	.0	.61	.0	.61	.0	950	.0	.0	.0	.26	01/15/2024	1
36204P-OA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		06/01/2020	Paydown		223	223	200	213	.0	.10	.0	.10	.0	223	.0	.0	.0	.6	01/15/2024	1
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		06/01/2020	Paydown		316	316	283	302	.0	.14	.0	.14	.0	316	.0	.0	.0	.9	01/15/2024	1
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		06/01/2020	Paydown		459	459	392	425	.0	.34	.0	.34	.0	459	.0	.0	.0	.12	03/15/2024	1
36204R-YP-7	GNMA 30 YR GN 377918 6.500% 01/15/24		06/01/2020	Paydown		104	104	90	98	.0	.6	.0	.6	.0	104	.0	.0	.0	.3	01/15/2024	1
36204R-YQ-5	GNMA 30 YR GN 377919 6.500% 01/15/24		06/01/2020	Paydown		2,040	2,040	1,757	1,916	.0	.124	.0	.124	.0	2,040	.0	.0	.0	.55	01/15/2024	1
36204Y-C3-5	GNMA 30 YR GN 383590 6.500% 04/15/24		06/01/2020	Paydown		808	808	696	752	.0	.57	.0	.57	.0	808	.0	.0	.0	.22	04/15/2024	1
36205B-E5-7	GNMA 30 YR GN 385456 6.500% 03/15/24		06/01/2020	Paydown		381	381	330	356	.0	.26	.0	.26	.0	381	.0	.0	.0	.10	03/15/2024	1
36205B-EE-8	GNMA 30 YR GN 385433 6.500% 02/15/24		06/01/2020	Paydown		314	314	271	295	.0	.19	.0	.19	.0	314	.0	.0	.0	.9	02/15/2024	1
36205B-EF-5	GNMA 30 YR GN 385434 6.500% 02/15/24		06/01/2020	Paydown		570	570	493	531	.0	.39	.0	.39	.0	570	.0	.0	.0	.14	02/15/2024	1
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		06/01/2020	Paydown		217	217	208	213	.0	.4	.0	.4	.0	217	.0	.0	.0	.7	05/15/2024	1
36205D-C7-1	GNMA 30 YR GN 387194 6.500% 02/15/24		06/01/2020	Paydown		567	567	490	529	.0	.38	.0	.38	.0	567	.0	.0	.0	.15	02/15/2024	1
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		06/01/2020	Paydown		393	393	335	364	.0	.29	.0	.29	.0	393	.0	.0	.0	.11	04/15/2024	1
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		06/01/2020	Paydown		2,127	2,127	2,207	2,175	.0	(48)	.0	(48)	.0	2,127	.0	.0	.0	.66	11/15/2026	1
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		06/01/2020	Paydown		3,567	3,567	3,651	3,624	.0	(57)	.0	(57)	.0	3,567	.0	.0	.0	.110	09/15/2028	1
36224F-U2-7	GNMA 30 YR GN 327081 7.500% 05/15/22		06/01/2020	Paydown		6,533	6,533	6,286	6,444	.0	.89	.0	.89	.0	6,533	.0	.0	.0	.232	05/15/2022	1
36224R-KG-8	GNMA 30 YR GN 336095 6.500% 11/15/23		06/01/2020	Paydown		1,585	1,585	1,421	1,516	.0	.69	.0	.69	.0	1,585	.0	.0	.0	.48	11/15/2023	1
36225C-EV-4	GNMA APIM G2 80147 3.125% 12/20/27		06/01/2020	Paydown		219	219	226	211	.0	.8	.0	.8	.0	219	.0	.0	.0	.3	12/20/2027	1
38373R-BH-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		06/01/2020	Paydown		15,741	15,741	15,537	15,616	.0	126	.0	126	.0	15,741	.0	.0	.0	.410	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		06/01/2020	Paydown		72,576	72,576	72,576	72,576	.0	.0	.0	.0	.0	72,576	.0	.0	.0	1,742	03/20/2033	1

STATEMENT AS OF JUNE 30, 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3128MB-XF-9	FGLMC G13178 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		439,714	419,384	431,768	423,636	.0	.13	.0	.13	.0	423,649	.0	16,065	16,065	11,417	06/01/2023	1
3128MB-XF-9	FGLMC G13178 5.000% 06/01/23		06/01/2020	Paydown		47,574	47,574	48,979	48,056	.0	(482)	.0	(482)	.0	47,574	.0	.0	.0	1,000	06/01/2023	1
3128MB-YE-1	FGLMC FG G13209 5.000% 07/01/23		06/01/2020	Paydown		29,886	29,442	30,613	29,444	.0	(444)	.0	(444)	.0	29,442	.0	.0	.0	610	07/01/2023	1
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		06/01/2020	Paydown		2,094	2,094	2,083	2,083	.0	.10	.0	.10	.0	2,094	.0	.0	.0	48	08/01/2035	1
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		06/01/2020	Paydown		18,237	18,237	18,207	18,395	.0	(158)	.0	(158)	.0	18,237	.0	.0	.0	342	07/01/2024	1
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/16/2020	STEPHENS INC.		939,639	891,710	912,609	901,444	.0	(672)	.0	(672)	.0	900,772	.0	38,868	38,868	21,847	07/01/2024	1
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2020	Paydown		86,787	86,787	88,821	87,734	.0	(947)	.0	(947)	.0	86,787	.0	.0	.0	1,592	07/01/2024	1
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/16/2020	STEPHENS INC.		264,318	250,836	256,264	253,350	.0	(325)	.0	(325)	.0	253,025	.0	11,293	11,293	6,145	07/01/2024	1
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2020	Paydown		32,276	32,276	32,981	32,602	.0	(327)	.0	(327)	.0	32,276	.0	.0	.0	630	07/01/2024	1
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/16/2020	J P MORGAN SEC FIXED INC		455,770	430,226	439,939	435,077	.0	(288)	.0	(288)	.0	434,788	.0	20,982	20,982	9,369	12/01/2024	1
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/2020	Paydown		56,027	56,027	57,292	56,659	.0	(632)	.0	(632)	.0	56,027	.0	.0	.0	933	12/01/2024	1
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2020	Paydown		41,448	41,448	43,028	42,213	.0	(765)	.0	(765)	.0	41,448	.0	.0	.0	776	05/01/2025	1
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/16/2020	J P MORGAN SEC FIXED INC		1,221,335	1,159,037	1,126,077	1,144,111	.0	919	.0	919	.0	1,145,030	.0	76,305	76,305	18,931	01/01/2026	1
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/01/2020	Paydown		105,610	105,610	102,607	104,250	.0	1,360	.0	1,360	.0	105,610	.0	.0	.0	1,306	01/01/2026	1
31290K-CU-1	FHLMC FH 554583 9.500% 02/01/21		06/15/2020	Paydown		2,550	2,550	2,515	2,515	.0	.30	.0	.30	.0	2,550	.0	.0	.0	108	02/01/2021	1
31292G-C4-6	FHLMC FG C00091 9.000% 12/01/21		06/01/2020	Paydown		487	487	475	483	.0	.4	.0	.4	.0	487	.0	.0	.0	18	12/01/2021	1
31295V-JV-0	FHLMC FG A00596 9.000% 05/01/21		06/01/2020	Paydown		104	104	103	103	.0	.1	.0	.1	.0	104	.0	.0	.0	4	05/01/2021	1
313267-H3-2	FG FG U80250 3.500% 03/01/33		06/01/2020	Paydown		84,387	84,387	88,718	87,887	.0	(3,500)	.0	(3,500)	.0	84,387	.0	.0	.0	1,237	03/01/2033	1
313615-A3-0	FNMA FN 50426 9.500% 04/01/21		06/01/2020	Paydown		107	107	106	106	.0	.1	.0	.1	.0	107	.0	.0	.0	4	04/01/2021	1
313615-HN-9	FNMA FN 50637 8.000% 12/01/22		06/01/2020	Paydown		503	503	501	500	.0	.2	.0	.2	.0	503	.0	.0	.0	17	12/01/2022	1
31374S-Y4-7	FNMA FN 329031 6.000% 04/01/28		06/01/2020	Paydown		5,061	5,061	5,115	5,088	.0	(27)	.0	(27)	.0	5,061	.0	.0	.0	127	04/01/2028	1
3137A2-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		06/01/2020	Paydown		675,677	675,677	664,591	672,480	.0	3,196	.0	3,196	.0	675,677	.0	.0	.0	11,063	12/15/2038	1
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		06/01/2020	Paydown		48,723	48,723	52,279	49,798	.0	(1,075)	.0	(1,075)	.0	48,723	.0	.0	.0	714	01/15/2026	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/16/2020	BREAN CAPITAL LLC		128,181	127,742	122,154	125,779	.0	.388	.0	.388	.0	126,166	.0	2,015	2,015	1,405	04/15/2039	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/01/2020	Paydown		31,275	31,275	29,906	30,794	.0	481	.0	481	.0	31,275	.0	.0	.0	266	04/15/2039	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/16/2020	INTL FCSTONE FINANCIAL INC		2,637,564	2,594,990	2,417,193	2,500,582	.0	1,057	.0	1,057	.0	2,501,640	.0	135,925	135,925	21,409	07/15/2042	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2020	Paydown		399,012	399,012	371,674	384,496	.0	14,516	.0	14,516	.0	399,012	.0	.0	.0	2,636	07/15/2042	1
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2020	Paydown		4,257	4,257	4,224	4,239	.0	.18	.0	.18	.0	4,257	.0	.0	.0	62	05/15/2044	1
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2020	Paydown		201,795	201,795	196,024	197,706	.0	4,089	.0	4,089	.0	201,795	.0	.0	.0	2,478	01/01/2027	1
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2020	Paydown		161,957	161,957	161,780	161,754	.0	.202	.0	.202	.0	161,957	.0	.0	.0	1,942	08/01/2033	1
3138WH-TV-4	FN FN AS7763 4.000% 08/01/46		06/01/2020	Paydown		1,238,610	1,238,610	1,303,540	1,301,321	.0	(62,718)	.0	(62,718)	.0	1,238,610	.0	.0	.0	20,638	08/01/2046	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2020	Paydown		61,232	61,232	58,793	60,038	.0	1,194	.0	1,194	.0	61,232	.0	.0	.0	1,479	03/25/2033	1
31393U-A6-0	FNW 2003-II19 1A7 5.620% 11/25/33		06/01/2020	Paydown		59,226	59,226	63,709	61,235	.0	(2,009)	.0	(2,009)	.0	59,226	.0	.0	.0	1,425	11/25/2033	1
31393U-AK-9	FNW 2003-II17 1A7 5.750% 08/25/33		06/01/2020	Paydown		169,154	169,154	183,849	174,181	.0	(5,027)	.0	(5,027)	.0	169,154	.0	.0	.0	4,197	08/25/2033	1
31394R-VII-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2020	Paydown		135,333	135,333	131,361	133,482	.0	1,851	.0	1,851	.0	135,333	.0	.0	.0	3,071	03/15/2034	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2020	Paydown		128,077	128,077	129,958	128,130	.0	(53)	.0	(53)	.0	128,077	.0	.0	.0	1,896	03/25/2037	1
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		06/01/2020	Paydown		1,293	1,293	1,315	1,295	.0	(2)	.0	(2)	.0	1,293	.0	.0	.0	16	12/15/2024	1
31398H-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2020	Paydown		91,416	91,416	87,474	90,278	.0	1,138	.0	1,138	.0	91,416	.0	.0	.0	1,485	02/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2020	Paydown		324,730	324,730	292,764	316,560	.0	8,170	.0	8,170	.0	324,730	.0	.0	.0	4,742	05/25/2025	1
31410K-AB-0	FNMA 889302 5.000% 04/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		206,493	196,946	193,142	195,067	.0	.87	.0	.87	.0	195,153	.0	11,339	11,339	5,361	04/01/2023	1
31410K-AB-0	FNMA 889302 5.000% 04/01/23		06/01/2020	Paydown		29,918	29,918	29,340	29,632	.0	285	.0	285	.0	29,918	.0	.0	.0	621	04/01/2023	1
31412M-XM-5	FNMA 929584 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		190,498	181,690	178,181	179,811	.0	102	.0	102	.0	179,913	.0	10,585	10,585	4,946	06/01/2023	1
31412M-XM-5	FNMA 929584 5.000% 06/01/23		06/01/2020	Paydown		21,959	21,959	21,535	21,732	.0	227	.0	227	.0	21,959	.0	.0	.0	475	06/01/2023	1
31412S-D3-6	FN FN 933122 5.500% 01/01/38		06/01/2020	Paydown		375	375	380	378	.0	(3)	.0	(3)	.0	375	.0	.0	.0	9	01/01/2038	1
31414D-LF-1	FNMA FN 963282 5.000% 05/01/23		06/01/2020	Paydown		36,870	36,870	38,200	37,362	.0	(493)	.0	(493)	.0	36,870	.0	.0	.0	664	05/01/2023	1
31414E-CQ-5	FNMA 963679 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		194,938	185,925	182,334	184,003	.0	.74	.0	.74	.0	184,077	.0	10,860	10,860	5,061	06/01/2023	1
31414E-CQ-5	FNMA 963679 5.000% 06/01/23		06/01/2020	Paydown		27,109	27,109	26,585	26,828	.0	280	.0	280	.0	27,109	.0	.0	.0	527	06/01/2023	1
31414E-JC-9	FNMA 963859 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		251,771	240,130	235,492	237,649												

STATEMENT AS OF JUNE 30, 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31415S-VB-5	FNMA 988110 5.000% 08/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		48,810	46,553	48,444	47,328	.0	(71)	.0	(71)	.0	47,257	.0	1,553	1,553	1,267	08/01/2023	1
31415S-VB-5	FNMA 988110 5.000% 08/01/23		06/01/2020	Paydown		4,102	4,102	4,268	4,170	.0	(68)	.0	(68)	.0	4,102	.0	.0	.0	86	08/01/2023	1
31415T-SN-1	FNMA 988925 5.000% 08/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		130,344	124,318	121,916	122,983	.0	50	.0	50	.0	123,034	.0	7,311	7,311	3,384	08/01/2023	1
31415T-SN-1	FNMA 988925 5.000% 08/01/23		06/01/2020	Paydown		12,291	12,291	12,053	12,159	.0	132	.0	132	.0	12,291	.0	.0	.0	255	08/01/2023	1
31415V-6J-9	FNMA 991073 5.000% 12/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		8,810	8,810	9,168	8,948	.0	(9)	.0	(9)	.0	8,939	.0	298	298	240	08/01/2023	1
31415V-6J-9	FNMA 991073 5.000% 12/01/23		06/01/2020	Paydown		1,246	1,246	1,297	1,266	.0	(20)	.0	(20)	.0	1,246	.0	.0	.0	26	12/01/2023	1
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		06/01/2020	Paydown		12,130	12,130	12,427	12,247	.0	(117)	.0	(117)	.0	12,130	.0	.0	.0	227	05/01/2024	1
31416N-7H-9	FNMA AA5395 4.500% 06/01/24		06/16/2020	STEPHENS INC.		218,620	207,469	210,062	208,348	.0	(67)	.0	(67)	.0	208,281	.0	10,339	10,339	5,083	06/01/2024	1
31416N-7H-9	FNMA AA5395 4.500% 06/01/24		06/01/2020	Paydown		15,855	15,855	16,053	15,922	.0	(67)	.0	(67)	.0	15,855	.0	.0	.0	298	06/01/2024	1
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		06/01/2020	Paydown		173,607	173,607	173,085	173,115	.0	492	.0	492	.0	173,607	.0	.0	.0	3,276	08/01/2024	1
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		06/01/2020	Paydown		207,762	207,762	206,399	206,602	.0	1,160	.0	1,160	.0	207,762	.0	.0	.0	2,601	08/01/2032	1
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		06/01/2020	Paydown		47,088	47,088	47,044	47,002	.0	86	.0	86	.0	47,088	.0	.0	.0	782	09/01/2024	1
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/16/2020	J P MORGAN SEC FIXED INC		1,020,135	962,960	983,724	972,257	.0	(409)	.0	(409)	.0	971,848	.0	48,287	48,287	20,971	01/01/2025	1
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/01/2020	Paydown		83,714	83,714	85,519	84,522	.0	(808)	.0	(808)	.0	83,714	.0	.0	.0	1,413	01/01/2025	1
31417Y-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2020	Paydown		116,213	116,213	117,471	116,752	.0	(539)	.0	(539)	.0	116,213	.0	.0	.0	1,971	01/01/2025	1
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2020	Paydown		19,145	19,145	19,696	19,347	.0	(202)	.0	(202)	.0	19,145	.0	.0	.0	369	08/01/2024	1
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2020	Various		153,000	153,000	153,000	153,000	.0	.0	.0	.0	153,000	.0	.0	.0	.0	5,091	04/01/2057	1FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/01/2020	Redemption	100.0000	143,972	143,972	143,972	143,972	.0	.0	.0	.0	143,972	.0	.0	.0	.0	2,703	10/25/2043	1FE
<b>3199999</b>	<b>Subtotal - Bonds - U.S. Special Revenues</b>					<b>14,086,367</b>	<b>13,744,351</b>	<b>13,610,124</b>	<b>13,702,377</b>	<b>0</b>	<b>(41,042)</b>	<b>0</b>	<b>(41,042)</b>	<b>0</b>	<b>13,661,344</b>	<b>0</b>	<b>425,024</b>	<b>425,024</b>	<b>241,000</b>	<b>XXX</b>	<b>XXX</b>
02148J-AD-9	CIWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2020	Paydown		34,593	34,593	31,689	30,910	.0	3,683	.0	3,683	.0	34,593	.0	.0	.0	976	01/25/2037	1FM
0258M-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		04/13/2020	HILLTOP SECURITIES INC.		947,901	945,000	949,394	947,741	.0	(1,245)	.0	(1,245)	.0	946,496	.0	1,406	1,406	14,264	09/14/2020	1FE
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		06/01/2020	Paydown		16,261	16,261	16,212	15,724	.0	537	.0	537	.0	16,261	.0	.0	.0	244	09/25/2035	1FM
02665W-BS-9	AMERICAN HONDA FINANCE 1.405% 07/20/20		04/08/2020	TD SECURITIES		1,491,180	1,500,000	1,486,020	.0	1,008	.0	1,008	.0	1,487,028	.0	4,152	4,152	6,790	07/20/2020	1FE	
02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/52		06/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052	6*
02666B-AG-1	AHR 2015-SFR2 XS 0.000% 10/17/52		06/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/17/2052	6*
038222-AF-2	APPLIED MATERIALS 4.300% 06/15/21		06/29/2020	Call	103.7848	2,075,696	2,000,000	2,002,080	2,000,326	.0	(117)	.0	(117)	.0	2,000,209	.0	(209)	(209)	121,562	06/15/2021	1FM
05492M-AA-3	BCFC 2019-1A A1 2.300% 10/20/20		06/20/2020	Paydown		434,020	434,020	434,020	434,020	.0	.0	.0	.0	434,020	.0	.0	.0	.0	4,254	10/20/2020	1FE
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2020	Paydown		119,491	119,491	118,507	118,805	.0	686	.0	686	.0	119,491	.0	.0	.0	2,701	11/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2020	Paydown		9,506	9,506	9,308	9,413	.0	94	.0	94	.0	9,506	.0	.0	.0	228	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2020	Paydown		4,422	4,422	4,208	4,279	.0	143	.0	143	.0	4,422	.0	.0	.0	120	08/25/2035	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2020	Paydown		47,889	48,318	40,452	43,328	.0	4,561	.0	4,561	.0	47,889	.0	.0	.0	918	09/25/2034	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.403% 01/25/37		06/01/2020	Paydown		8,585	8,585	5,022	672	.0	7,913	.0	7,913	.0	8,585	.0	.0	.0	63	01/25/2037	1FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2020	Paydown		922,480	922,480	901,003	901,410	.0	21,069	.0	21,069	.0	922,480	.0	.0	.0	13,874	02/25/2048	1FM
12667G-AH-6	CIWALT 2005-13CB A8 5.500% 05/25/35		06/01/2020	Paydown		28,788	29,198	28,039	27,752	.0	1,036	.0	1,036	.0	28,788	.0	.0	.0	673	05/25/2035	1FM
12667G-PV-9	CIWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2020	Paydown		54,562	57,017	51,576	48,811	.0	5,751	.0	5,751	.0	54,562	.0	.0	.0	1,329	07/25/2035	1FM
12667G-PW-7	CIWALT 2005-20CB 1A4 5.500% 07/25/35		06/01/2020	Paydown		260,195	271,902	258,522	243,670	.0	16,525	.0	16,525	.0	260,195	.0	.0	.0	6,337	07/25/2035	1FM
12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2020	Paydown		64,347	66,877	58,300	56,408	.0	7,939	.0	7,939	.0	64,347	.0	.0	.0	1,642	08/25/2035	1FM
12668A-AL-9	CIWALT 2005-47CB A11 5.500% 10/25/35		06/01/2020	Paydown		151,936	159,596	134,200	130,032	.0	21,903	.0	21,903	.0	151,936	.0	.0	.0	4,010	10/25/2035	1FM
12668A-NH-1	CIWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2020	Paydown		24,611	31,449	29,452	28,298	.0	(3,687)	.0	(3,687)	.0	24,611	.0	.0	.0	699	11/25/2035	1FM
12668B-YF-4	CIWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2020	Paydown		6,436	7,046	5,722	4,582	.0	1,854	.0	1,854	.0	6,436	.0	.0	.0	182	05/25/2036	1FM
12669A-JX-7	CIHL 2005-24 A7 5.500% 11/25/35		06/01/2020	Paydown		23,515	29,358	24,844	24,244	.0	(729)	.0	(729)	.0	23,515	.0	.0	.0	733	11/25/2035	1FM
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		755,000	755,000	755,000	755,226	.0	(226)	.0	(226)	.0	755,000	.0	.0	.0	9,881	05/01/2020	1FE
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		06/15/2020	JANE STREET EXECUTION SERVICES		730,635	685,000	680,116	682,986	.0	253	.0	253	.0	683,239	.0	47,395	47,395	10,504	06/24/2023	1FE
17309A-AD-1	CIWALT 2006-A1 1A4 5.750% 04/25/36		06/01/2020	Paydown		169,989	191,888	176,755	188,142	.0	(18,153)	.0	(18,153)	.0	169,989	.0	.0	.0	4,284	04/25/2036	3FM
17322N-AA-2	CIWALT 2014-J1 A1 3.500% 06/25/44		06/01/2020	Paydown		116,141	116,141	117,411	117,375	.0	(1,235)	.0	(1,235)	.0	116,141	.0	.0	.0	1,620	06/25/2044	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2020	Paydown		20,947	20,952	19,683	18,520	.0	2,427	.0	2,427	.0	20,947	.0	.0	.0	467	06/25/2035	1FM
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		06/01/2020	Paydown		2,175	2,180	2,098	2,171	.0	3	.0	3	.0	2,175	.0	.0	.0	50	02/25/2	

STATEMENT AS OF JUNE 30, 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5		06/01/2020	Paydown		65,176	65,176	66,787	66,723	.0	(1,547)	.0	(1,547)	.0	65,176	.0	.0	.0	1,596	09/25/2034	1FM	
3622M-AM-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2020	Paydown		12,523	13,169	12,546	12,925	.0	(401)	.0	(401)	.0	12,523	.0	.0	.0	366	05/25/2037	3FM	
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2020	Paydown		34,106	35,791	34,800	34,370	.0	(264)	.0	(264)	.0	34,106	.0	.0	.0	924	02/25/2036	3FM	
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2020	Paydown		59,302	59,302	56,448	57,012	.0	2,290	.0	2,290	.0	59,302	.0	.0	.0	1,358	09/25/2035	1FM	
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/01/2020	Paydown		299,260	299,260	308,226	299,479	.0	(219)	.0	(219)	.0	299,260	.0	.0	.0	4,877	08/10/2043	1FM	
45660L-ZY-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2020	Paydown		13,397	11,208	9,216	7,663	.0	5,735	.0	5,735	.0	13,397	.0	.0	.0	4,354	02/25/2036	1FM	
46412R-AD-7	IRIWE 2007-1 2A3 6.650% 08/25/37		06/01/2020	Paydown		304,430	304,430	216,140	207,882	.0	96,548	.0	96,548	.0	304,430	.0	.0	.0	8,469	08/25/2037	1FM	
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2020	Paydown		35,338	35,338	35,318	35,321	.0	.17	.0	.17	.0	35,338	.0	.0	.0	571	03/15/2063	1FE	
466247-JU-8	JPMIT 2004-S2 4A4 5.500% 11/25/34		06/01/2020	Paydown		7,219	7,219	7,246	7,400	.0	(181)	.0	(181)	.0	7,219	.0	.0	.0	162	11/25/2034	3FM	
466247-ZQ-9	JPMIT 2005-S3 1A3 5.750% 01/25/36		06/01/2020	Paydown		165,696	133,753	119,135	98,301	.0	67,395	.0	67,395	.0	165,696	.0	.0	.0	4,450	01/25/2036	1FM	
466247-ZQ-9	JPMIT 2005-S3 1A3 5.750% 01/25/36		05/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2FM	
46625H-RW-2	JP MORGAN CHASE & CO 2.117% 10/24/23		05/06/2020	MIZUHO SECURITIES USA		2,001,734	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	1,734	1,734	33,253	10/24/2023	1FE	
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2020	Paydown		32,474	32,474	18,117	14,118	.0	18,356	.0	18,356	.0	32,474	.0	.0	.0	283	07/25/2036	1FM	
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2020	Paydown		17,898	17,898	10,294	7,996	.0	9,902	.0	9,902	.0	17,898	.0	.0	.0	156	07/25/2036	1FM	
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		06/01/2020	Paydown		16,186	15,961	13,170	13,359	.0	2,827	.0	2,827	.0	16,186	.0	.0	.0	415	01/25/2037	2FM	
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2020	Paydown		.0	(465)	(366)	(438)	.0	438	.0	438	.0	.0	.0	.0	.0	12	11/25/2036	3FM	
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		06/01/2020	Paydown		556,035	556,035	569,676	557,301	.0	(1,266)	.0	(1,266)	.0	556,035	.0	.0	.0	7,344	06/25/2056	1FM	
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2020	Paydown		82,055	82,055	83,694	82,071	.0	(16)	.0	(16)	.0	82,055	.0	.0	.0	1,721	09/15/2047	1FM	
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2020	Paydown		19,895	19,895	11,006	9,407	.0	10,488	.0	10,488	.0	19,895	.0	.0	.0	160	10/25/2036	1FM	
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2020	Paydown		5,206	5,206	2,785	2,235	.0	2,970	.0	2,970	.0	5,206	.0	.0	.0	47	01/25/2047	1FM	
62942K-AA-4	NPMIT 2013-1 A1 3.250% 07/25/43		06/01/2020	Paydown		179,108	179,108	174,630	175,630	.0	3,479	.0	3,479	.0	179,108	.0	.0	.0	2,454	07/25/2043	1FM	
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2020	Paydown		80,464	80,464	66,913	62,911	.0	17,553	.0	17,553	.0	80,464	.0	.0	.0	1,554	03/25/2047	1FM	
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2020	Paydown		2,973	4,333	3,625	3,761	.0	(788)	.0	(788)	.0	2,973	.0	.0	.0	112	06/25/2036	3FM	
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		04/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1FM	
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1FM	
761118-ID-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2020	Paydown		154,895	181,822	164,597	170,013	.0	(15,118)	.0	(15,118)	.0	154,895	.0	.0	.0	4,254	11/25/2035	3FM	
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2020	Paydown		5,928	9,038	7,448	8,205	.0	(2,278)	.0	(2,278)	.0	5,928	.0	.0	.0	240	03/25/2036	3FM	
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		06/01/2020	Paydown		22,360	20,118	13,968	10,166	.0	12,194	.0	12,194	.0	22,360	.0	.0	.0	551	09/25/2036	1FM	
78412F-AV-6	SESI LLC 7.125% 12/15/21		06/03/2020	Tax Free Exchange		2,029,000	2,029,000	2,029,000	2,029,000	.0	.0	.0	.0	.0	2,029,000	.0	.0	.0	39,756	12/15/2021	5FE	
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2020	Paydown		260,743	260,743	256,221	257,002	.0	3,740	.0	3,740	.0	260,743	.0	.0	.0	3,827	07/25/2043	1FM	
863579-AM-0	SARM 2004-12 1A2 3.764% 09/25/34		06/01/2020	Paydown		16,428	16,428	14,508	15,779	.0	649	.0	649	.0	16,428	.0	.0	.0	297	09/25/2034	1FM	
863579-CB-2	SARM 2004-14 1A 3.678% 10/25/34		06/01/2020	Paydown		24,407	24,407	20,846	23,393	.0	1,014	.0	1,014	.0	24,407	.0	.0	.0	344	10/25/2034	1FM	
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2020	Paydown		64,658	64,658	74,110	70,535	.0	(5,877)	.0	(5,877)	.0	64,658	.0	.0	.0	1,500	07/15/2059	1FE	
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2020	Paydown		155,782	155,782	158,112	155,971	.0	(188)	.0	(188)	.0	155,782	.0	.0	.0	2,070	01/10/2045	1FM	
907818-FF-0	UNION PACIFIC CORP 3.839% 03/20/60		05/18/2020	Tax Free Exchange		11,958,524	10,000,000	11,982,840	11,977,567	.0	(19,043)	.0	(19,043)	.0	11,958,524	.0	.0	.0	127,967	03/20/2060	2FE	
93934F-BL-5	WALM 2005-7 2CB1 5.500% 08/25/35		06/01/2020	Paydown		36,300	37,198	35,645	35,993	.0	307	.0	307	.0	36,300	.0	.0	.0	914	08/25/2035	1FM	
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		06/01/2020	Paydown		1,298,346	1,298,346	1,316,604	1,315,061	.0	(1,615)	.0	(1,615)	.0	1,298,346	.0	.0	.0	18,764	07/25/2049	1FM	
891140-CC-0	TORONTO DOMINION BANK 0.569% 03/17/21		04/13/2020	TD SECURITIES		2,978,250	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	(21,750)	(21,750)	18,958	03/17/2021	1FE	
00507U-AU-5	ALLERGAN FUNDING SCS 4.750% 03/15/45		05/14/2020	Various		10,516,764	10,500,000	10,507,685	10,506,264	.0	(1)	.0	(1)	.0	10,506,264	.0	10,500	10,500	331,115	03/15/2045	2FE	
12634G-AA-1	ONOCO FINANCE 2015 AU 2.625% 05/05/20		04/08/2020	TD SECURITIES		1,500,450	1,500,000	1,503,645	1,501,721	.0	(1,362)	.0	(1,362)	.0	1,500,359	.0	91	91	16,734	05/05/2020	1FE	
75405T-AA-7	RASGAS II 5.298% 09/30/20		04/01/2020	Redemption 100.0000		55,600	55,600	55,600	55,600	.0	.0	.0	.0	55,600	.0	.0	.0	.0	1,473	09/30/2020	1FE	
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21		05/06/2020	MORGAN STANLEY FIXED INC		5,043,750	5,000,000	4,950,350	4,981,102	.0	3,643	.0	3,643	.0	4,984,745	.0	59,005	59,005	63,333	10/26/2021	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					50,376,946	48,322,873	49,990,535	46,412,379	0	271,524	0	271,524	0	50,198,926	0	102,324	102,324	953,945	XXX	XXX	
8399997	Total - Bonds - Part 4					65,107,959	62,711,870	64,227,316	60,751,204	0	238,681	0	238,681	0	64,504,916	0	527,348	527,348	1,208,216	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					65,107,959	62,711,870	64,227,316	60,751,204	0	238,681	0	238,681	0	64,504,916	0	527,348	527,348	1,208,216	XXX	XXX	
19626G-70-2	COLONY NORTHSTAR INC-CLASS A PREFERRED		06/24/2020	ADVANTUS CAPITAL MANAGEMENT		191,000	3,302	0.00	4,548	0	0	0	0	0	4,548	0	(1,245)	(1,245)	170		3	
253868-86-3	DIGITAL REALTY TRUST INC PREFERRED		06/03/2020	ADVANTUS CAPITAL MANAGEMENT		800,000	20,523	0.00	19,969													

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
427825-70-8	HERSHA HOSPITALITY TRUST PRFD		06/29/2020	ADVANTUS CAPITAL MANAGEMENT	13,399,000	125,062	0.00	328,973	328,973	0	0	0	0	0	328,973	0	(203,911)	(203,911)	5,443		4
709102-70-1	PENN REAL ESTATE INVEST TST PREFERRED		05/19/2020	ADVANTUS CAPITAL MANAGEMENT	10,972,000	50,975	0.00	165,129	165,129	0	0	0	0	0	165,129	0	(114,153)	(114,153)	4,715		4YE
74460W-64-4	PUBLIC STORAGE PREFERRED		05/29/2020	ADVANTUS CAPITAL MANAGEMENT	1,800,000	49,133	0.00	45,000	45,000	0	0	0	0	0	45,000	0	4,133	4,133	630		2FE
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,139,000	19,229	0.00	29,166	29,166	0	0	0	0	0	29,166	0	(9,937)	(9,937)	918		3
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					323,262	XXX	659,312	659,312	0	0	0	0	0	659,312	0	(336,048)	(336,048)	14,412	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					323,262	XXX	659,312	659,312	0	0	0	0	0	659,312	0	(336,048)	(336,048)	14,412	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					323,262	XXX	659,312	659,312	0	0	0	0	0	659,312	0	(336,048)	(336,048)	14,412	XXX	XXX
00206R-10-2	AT&T INC		06/11/2020	ADVANTUS CAPITAL MANAGEMENT	5,200,000	160,321		198,985	203,216	(4,231)	0	0	(4,231)	0	198,985	0	(38,663)	(38,663)	5,408		
015271-10-9	ALEXANDRIA REAL ESTATE REIT		06/17/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	34,010		28,603	0	0	0	0	0	0	28,603	0	5,407	5,407	0		
02079K-10-7	ALPHABET CLASS C		04/16/2020	GOLDMAN SACHS	24,000	30,318		7,433	32,088	(24,656)	0	0	(24,656)	0	7,433	0	22,885	22,885	0		
023135-10-6	AMAZON.COM INC		06/05/2020	Various	2,138,000	4,962,259		640,892	3,950,682	(3,309,790)	0	0	(3,309,790)	0	640,892	0	4,321,368	4,321,368	0		
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		05/18/2020	ADVANTUS CAPITAL MANAGEMENT	11,200,000	328,369		487,141	503,221	(38,647)	0	0	(38,647)	0	487,141	0	(158,773)	(158,773)	6,204		
03748R-75-4	APARTMENT INVT & MGMT CO -A		06/26/2020	ADVANTUS CAPITAL MANAGEMENT	11,100,000	433,977		570,208	475,180	(7,943)	0	0	(7,943)	0	570,208	0	(136,231)	(136,231)	8,323		
053484-10-1	AVALON BAY COMMUNITIES REIT		05/18/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	63,923		73,640	0	0	0	0	0	0	73,640	0	(9,717)	(9,717)	636		
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		06/04/2020	ADVANTUS CAPITAL MANAGEMENT	1,300,000	34,140		41,343	48,386	(7,043)	0	0	(7,043)	0	41,343	0	(7,203)	(7,203)	1,612		
101121-10-1	BOSTON PROPERTIES INC REIT		04/29/2020	ADVANTUS CAPITAL MANAGEMENT	600,000	60,661		77,663	82,716	(5,053)	0	0	(5,053)	0	77,663	0	(17,002)	(17,002)	1,176		
10316T-10-4	BOX INC - CLASS A		04/16/2020	GOLDMAN SACHS	1,687,000	25,962		40,627	28,308	12,319	0	0	12,319	0	40,627	0	(14,665)	(14,665)	0		
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		05/07/2020	ADVANTUS CAPITAL MANAGEMENT	3,600,000	38,235		73,902	0	0	0	0	0	0	73,902	0	(35,667)	(35,667)	1,026		
14448C-10-4	CARRIER GLOBAL CORP		04/24/2020	S. G. COMEN SECURITIES CORP.	16,202,000	236,110		278,415	0	0	0	0	0	0	278,415	0	(42,305)	(42,305)	0		
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	4,600,000	35,606		51,423	0	0	0	0	0	0	51,423	0	(15,817)	(15,817)	837		
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,300,000	49,866		57,836	51,753	6,083	0	0	6,083	0	57,836	0	(7,970)	(7,970)	1,651		
18539C-10-5	NRG YIELD INC-CLASS A COMMON		06/22/2020	ADVANTUS CAPITAL MANAGEMENT	2,161,000	47,573		44,326	0	0	0	0	0	0	44,326	0	3,246	3,246	454		
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		05/07/2020	ADVANTUS CAPITAL MANAGEMENT	1,400,000	17,476		29,560	2,091	(12)	0	0	(12)	0	29,560	0	(12,084)	(12,084)	315		
21870Q-10-5	CORESITE REALTY CORP REIT		06/30/2020	ADVANTUS CAPITAL MANAGEMENT	1,400,000	172,169		142,973	156,968	(13,995)	0	0	(13,995)	0	142,973	0	29,196	29,196	3,416		
22822V-10-1	CROWN CASTLE INTL CORP REIT		06/30/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	153,024		93,999	99,505	(32,305)	0	0	(32,305)	0	93,999	0	59,025	59,025	1,080		
229663-10-9	CUBESMART REIT		05/27/2020	ADVANTUS CAPITAL MANAGEMENT	8,300,000	206,289		220,755	261,284	(40,529)	0	0	(40,529)	0	220,755	0	(14,466)	(14,466)	5,478		
23283R-10-0	CYRUSONE INC REIT		06/25/2020	ADVANTUS CAPITAL MANAGEMENT	3,500,000	259,387		232,378	183,204	2,230	0	0	2,230	0	232,378	0	27,010	27,010	3,150		
233331-10-7	DTE ENERGY COMPANY		06/22/2020	ADVANTUS CAPITAL MANAGEMENT	200,000	21,404		25,538	0	0	0	0	0	0	25,538	0	(4,133)	(4,133)	203		
25746U-10-9	DOMINION RESOURCES		06/10/2020	ADVANTUS CAPITAL MANAGEMENT	1,200,000	99,920		89,960	99,384	(9,424)	0	0	(9,424)	0	89,960	0	9,960	9,960	1,504		
26441C-20-4	DUKE ENERGY		06/10/2020	ADVANTUS CAPITAL MANAGEMENT	1,500,000	128,353		122,593	136,815	(14,222)	0	0	(14,222)	0	122,593	0	5,759	5,759	2,835		

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**SCHEDULE D - PART 4**

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										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
26865B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/15/2020	Taxable Exchange	13,500,000	288,554		262,246	0	0	0	0	0	0	262,246	0	26,308	26,308	2,674		
29444U-70-0	EQUINIX INC REIT		06/30/2020	ADVANTUS CAPITAL MANAGEMENT	100,000	69,978		66,344	0	0	0	0	0	0	66,344	0	3,634	3,634	200		
294600-10-1	EQUITRANS MIDSTREAM CORP		06/15/2020	ADVANTUS CAPITAL MANAGEMENT	2,440,000	22,992		21,374	0	0	0	0	0	0	21,374	0	1,617	1,617	0		
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		06/22/2020	ADVANTUS CAPITAL MANAGEMENT	3,300,000	207,516		195,545	0	0	0	0	0	0	195,545	0	11,972	11,972	1,145		
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		05/19/2020	ADVANTUS CAPITAL MANAGEMENT	3,300,000	40,528		69,832	57,063	(9,042)	0	0	(9,042)	0	69,832	0	(29,304)	(29,304)	1,288		
30034W-10-6	EVERGY INC		06/03/2020	ADVANTUS CAPITAL MANAGEMENT	1,300,000	79,169		73,632	84,617	(10,985)	0	0	(10,985)	0	73,632	0	5,537	5,537	1,313		
30161N-10-1	EXELON CORP		06/05/2020	ADVANTUS CAPITAL MANAGEMENT	2,400,000	94,848		110,229	109,416	813	0	0	813	0	110,229	0	(15,381)	(15,381)	1,836		
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	5,800,000	122,368		157,336	146,588	(5,553)	0	0	(5,553)	0	157,336	0	(34,968)	(34,968)	3,355		
35905A-10-9	FRONTDOOR INC		04/02/2020	S. G. COWEN SECURITIES CORP.	14,900,000	487,055		664,241	0	0	0	0	0	664,241	0	(177,185)	(177,185)	0			
36467J-10-8	GAMING AND LEISURE PROPERTIE REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	3,900,000	126,516		143,047	0	0	0	0	0	143,047	0	(16,531)	(16,531)	980			
374297-10-9	GETTY REALTY CORP REIT		06/29/2020	ADVANTUS CAPITAL INVESTMENT TECHNOLOGY	5,000,000	142,276		152,795	164,350	(11,555)	0	0	(11,555)	0	152,795	0	(10,519)	(10,519)	3,700		
379577-20-8	GLOBUS MEDICAL INC - A		04/14/2020	GROUP	15,300,000	677,925		759,640	900,864	(141,224)	0	0	(141,224)	0	759,640	0	(81,715)	(81,715)	0		
38141G-10-4	GOLDMAN SACHS GROUP INC		04/16/2020	GOLDMAN SACHS	361,000	63,905		49,324	83,005	(33,680)	0	0	(33,680)	0	49,324	0	14,581	14,581	451		
38173M-11-0	GOLUB CAPITAL BDC INC		05/05/2020	Various	173,000,000	22,913		0	0	0	0	0	0	0	0	0	22,913	22,913	0		
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	1,200,000	9,845		19,029	0	0	0	0	0	19,029	0	(9,184)	(9,184)	216			
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT		06/16/2020	ADVANTUS CAPITAL MANAGEMENT	8,000,000	152,127		181,301	179,360	1,941	0	0	1,941	0	181,301	0	(29,174)	(29,174)	5,280		
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		06/26/2020	ADVANTUS CAPITAL MANAGEMENT	1,400,000	91,719		98,676	0	0	0	0	0	98,676	0	(6,957)	(6,957)	980			
476405-10-5	JERNIGAN CAPITAL INC REIT		06/16/2020	ADVANTUS CAPITAL MANAGEMENT	3,300,000	40,904		69,300	63,162	6,138	0	0	6,138	0	69,300	0	(28,396)	(28,396)	1,914		
48123V-10-2	J2 GLOBAL INC		05/01/2020	S. G. COWEN SECURITIES CORP.	5,400,000	410,779		523,355	65,597	(58)	0	0	(58)	0	523,355	0	(112,576)	(112,576)	0		
505743-10-4	LADDER CAPITAL CORP-REIT REIT		04/08/2020	ADVANTUS CAPITAL MANAGEMENT	7,000,000	38,799		113,383	126,280	(12,897)	0	0	(12,897)	0	113,383	0	(74,584)	(74,584)	4,760		
55336V-10-0	MPLX LP LIMITED PARTNERS		04/24/2020	ADVANTUS CAPITAL MANAGEMENT	6,200,000	93,234		161,140	59,347	1,165	0	0	1,165	0	161,140	0	(67,906)	(67,906)	4,263		
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		04/13/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	45,845		52,124	52,744	(620)	0	0	(620)	0	52,124	0	(6,279)	(6,279)	400		
629377-50-8	NRG ENERGY INC		05/26/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	18,155		16,620	0	0	0	0	0	16,620	0	1,535	1,535	0			
63633D-10-4	NATL HEALTH INV REIT		05/04/2020	ADVANTUS CAPITAL MANAGEMENT	400,000	20,461		32,334	0	0	0	0	0	32,334	0	(11,874)	(11,874)	441			
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		06/19/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	51,271		29,279	31,590	(14,613)	0	0	(14,613)	0	29,279	0	21,992	21,992	543		
682680-10-3	ONEOK INC		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	11,800,000	386,885		731,981	824,803	(161,639)	0	0	(161,639)	0	731,981	0	(345,096)	(345,096)	15,334		
68389X-10-5	ORACLE CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	14,592,000	803,101		447,043	773,084	(326,041)	0	0	(326,041)	0	447,043	0	356,058	356,058	7,004		
68902V-10-7	OTIS WORLDWIDE CORP		04/30/2020	S. G. COWEN SECURITIES CORP.	8,101,000	405,658		545,446	0	0	0	0	0	545,446	0	(139,787)	(139,787)	0			
69007J-10-6	OUTFRONT MEDIA INC REIT		05/22/2020	ADVANTUS CAPITAL MANAGEMENT	9,200,000	131,438		270,734	0	0	0	0	0	270,734	0	(139,296)	(139,296)	3,420			
69351T-10-6	PPL CORPORATION		06/05/2020	ADVANTUS CAPITAL MANAGEMENT	3,300,000	98,842		119,510	0	0	0	0	0	119,510	0	(20,668)	(20,668)	1,370			

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
71943U-10-4	PHYSICIANS REALTY TRUST REIT		06/16/2020	ADVANTUS CAPITAL MANAGEMENT	6,100,000	112,045		110,738	66,290	(5,620)	0	0	(5,620)	0	110,738	0	1,306	1,306	2,208		
726503-10-5	PLAINS ALL AMER PIPELINE LP		05/06/2020	ADVANTUS CAPITAL MANAGEMENT	10,100,000	75,359		215,273	185,739	29,534	0	0	29,534	0	215,273	0	(139,914)	(139,914)	4,104		
74051N-10-2	PREMIER INC-CLASS A		05/01/2020	Various	35,800,000	1,186,685		1,146,914	0	0	0	0	0	0	1,146,914	0	39,771	39,771	0		
74340W-10-3	PROLOGIS INC REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	800,000	77,073		66,761	0	0	0	0	0	0	66,761	0	10,312	10,312	232		
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		05/29/2020	ADVANTUS CAPITAL MANAGEMENT	900,000	60,199		52,452	0	0	0	0	0	0	52,452	0	7,747	7,747	0		
74762E-10-2	QUANTA SERVICES INC		04/02/2020	ROBERT W. BAIRD	24,000,000	759,190		931,782	492,591	(43,189)	0	0	(43,189)	0	931,782	0	(172,592)	(172,592)	605		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT TRUST		04/23/2020	ADVANTUS CAPITAL MANAGEMENT	11,000,000	91,734		176,005	194,260	(18,255)	0	0	(18,255)	0	176,005	0	(84,271)	(84,271)	2,200		
78462F-10-3	SPDR TRUST SERIES 1		05/28/2020	GOLDMAN SACHS	8,000,000	2,434,798		2,060,961	166,080	(24,348)	0	0	(24,348)	0	2,060,961	0	373,837	373,837	12,055		
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		05/07/2020	ADVANTUS CAPITAL MANAGEMENT	7,377,000	88,415		125,708	153,157	(31,011)	0	0	(31,011)	0	125,708	0	(37,293)	(37,293)	3,230		
81761L-10-2	HOSPITALITY PROP TRUST REIT		05/11/2020	ADVANTUS CAPITAL MANAGEMENT	23,678,000	142,399		622,013	551,756	47,261	0	0	47,261	0	622,013	0	(479,614)	(479,614)	12,763		
828806-10-9	SIMON PROPERTY GRP LP REIT		05/26/2020	ADVANTUS CAPITAL MANAGEMENT	2,500,000	144,485		363,375	372,400	(9,025)	0	0	(9,025)	0	363,375	0	(218,890)	(218,890)	5,250		
830879-10-2	SKYWEST INC		06/09/2020	STEPHENS, INC-EQ	9,300,000	410,158		547,023	0	0	0	0	0	0	547,023	0	(136,865)	(136,865)	1,302		
838518-10-8	SOUTH JERSEY INDUSTRIES		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	4,300,000	120,544		135,382	141,814	(6,432)	0	0	(6,432)	0	135,382	0	(14,838)	(14,838)	1,269		
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		04/21/2020	ADVANTUS CAPITAL MANAGEMENT	4,594,000	59,589		78,036	77,730	306	0	0	306	0	78,036	0	(18,448)	(18,448)	3,067		
85254J-10-2	STAG INDUSTRIAL INC REIT		06/16/2020	ADVANTUS CAPITAL MANAGEMENT	2,300,000	61,538		66,700	72,611	(5,911)	0	0	(5,911)	0	66,700	0	(5,162)	(5,162)	1,462		
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		06/05/2020	ADVANTUS CAPITAL MANAGEMENT	7,500,000	104,639		163,066	186,450	(23,384)	0	0	(23,384)	0	163,066	0	(58,428)	(58,428)	7,200		
862121-10-0	STORE CAPITAL CORP REIT		06/15/2020	ADVANTUS CAPITAL MANAGEMENT	7,000,000	128,629		230,475	219,716	(26,297)	0	0	(26,297)	0	230,475	0	(101,846)	(101,846)	4,515		
872307-10-3	TCF FINANCIAL CORP		06/04/2020	RAYMOND JAMES	19,000,000	625,861		867,130	842,400	(18,838)	0	0	(18,838)	0	867,130	0	(241,269)	(241,269)	12,950		
87612G-10-1	TARGA RESOURCES CORP		05/12/2020	ADVANTUS CAPITAL MANAGEMENT	11,775,000	112,222		381,167	261,312	(32,716)	0	0	(32,716)	0	381,167	0	(268,944)	(268,944)	6,604		
88160R-10-1	TESLA MOTORS INC		04/16/2020	GOLDMAN SACHS	74,000	55,139		19,018	30,956	(11,938)	0	0	(11,938)	0	19,018	0	36,121	36,121	0		
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		04/08/2020	ADVANTUS CAPITAL MANAGEMENT	7,600,000	40,895		126,699	137,864	(11,165)	0	0	(11,165)	0	126,699	0	(85,804)	(85,804)	3,990		
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Various	0	823,860		823,860	843,871	(244,475)	0	0	(244,475)	0	823,860	0	0	0	0		
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Various	16,202,000	979,331		979,331	1,003,119	(290,610)	0	0	(290,610)	0	979,331	0	0	0	9,065		
92276F-10-0	VENTAS INC REIT		04/09/2020	ADVANTUS CAPITAL MANAGEMENT	1,200,000	42,590		68,199	69,288	(1,089)	0	0	(1,089)	0	68,199	0	(25,609)	(25,609)	1,902		
92343V-10-4	VERIZON COMMUNICATIONS		04/20/2020	ADVANTUS CAPITAL MANAGEMENT	500,000	29,369		29,159	0	0	0	0	0	0	29,159	0	210	210	308		
92343X-10-0	VERINT SYSTEMS INC		05/01/2020	S. G. COMEN SECURITIES CORP.	13,900,000	585,868		732,488	769,504	(37,016)	0	0	(37,016)	0	732,488	0	(146,620)	(146,620)	0		
925652-10-9	VICI PROPERTIES INC REIT		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,000,000	21,344		22,088	25,550	(3,462)	0	0	(3,462)	0	22,088	0	(744)	(744)	595		
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		05/26/2020	ADVANTUS CAPITAL MANAGEMENT	6,400,000	62,058		159,563	76,446	1,055	0	0	1,055	0	159,563	0	(97,505)	(97,505)	3,520		
95040Q-10-4	WELLTOWER INC WELLTOWER INC		05/04/2020	ADVANTUS CAPITAL MANAGEMENT	5,100,000	236,597		399,808	245,340	(12,448)	0	0	(12,448)	0	399,808	0	(163,211)	(163,211)	2,871		
957638-10-9	WESTERN ALLIANCE BANCORP		05/01/2020	Various	92,935,000	3,056,238		4,230,343	5,297,295	(1,066,952)	0	0	(1,066,952)	0	4,230,343	0	(1,174,106)	(1,174,106)	23,234		
962166-10-4	WEYERHAEUSER CO		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	9,000,000	173,200		269,929	181,200	4,680	0	0	4,680	0	269,929	0	(96,729)	(96,729)	3,060		
969457-10-0	WILLIAMS COS INC		04/06/2020	TENDER OFFER	50,000,000	857,500		805,645	0	0	0	0	0	0	805,645	0	(148,145)	(148,145)	20,000		
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		04/28/2020	Various	23,625,000	1,064,637		631,352	1,134,236	(502,884)	0	0	(502,884)	0	631,352	0	433,285	433,285	2,835		
916249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		05/14/2020	ADVANTUS CAPITAL MANAGEMENT	20,462,000	181,125		413,128	315,549	38,004	0	0	38,004	0	413,128	0	(232,004)	(232,004)	12,866		
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	06/15/2020	Various	33,768,000	1,125,736		764,732	1,301,194	(536,461)	0	0	(536,461)	0	764,732	0	361,004	361,004	5,373		

E05.6



STATEMENT AS OF JUNE 30, 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)							
007999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX					
014999999	Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX				
S&P500 OTC European	Put-Buy	Equity Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	.06/03/2020	12/03/2020	160,274		2,807.69												0001						
016999999	Subtotal - Purchased Options - Hedging Other - Put Options										0	20,674,675	0	20,760,582	XXX	20,760,582	85,907	0	0	0	0	0	XXX	XXX					
021999999	Subtotal - Purchased Options - Hedging Other										0	20,674,675	0	20,760,582	XXX	20,760,582	85,907	0	0	0	0	0	0	XXX	XXX				
028999999	Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX				
035999999	Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
TIDEWATER INC	Tidewater Warrant			US - Chicago Board																									
88642R133	Tidewater	N/A		549300UOMTB7PD2UT305	.01/31/2018	.07/31/2042	1,663		0.00																				
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																			
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			174		174	12,675	(12,683)												
036999999	Subtotal - Purchased Options - Other - Call Options and Warrants										312,326	0	0	174	XXX	174	13,444	(13,701)	0	0	0	0	0	XXX	XXX				
042999999	Subtotal - Purchased Options - Other										312,326	0	0	174	XXX	174	13,444	(13,701)	0	0	0	0	0	XXX	XXX				
043999999	Total Purchased Options - Call Options and Warrants										312,326	0	0	174	XXX	174	13,444	(13,701)	0	0	0	0	0	XXX	XXX				
044999999	Total Purchased Options - Put Options										0	20,674,675	0	20,760,582	XXX	20,760,582	85,907	0	0	0	0	0	0	XXX	XXX				
045999999	Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
046999999	Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
047999999	Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
048999999	Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
049999999	Total Purchased Options										312,326	20,674,675	0	20,760,756	XXX	20,760,756	99,351	(13,701)	0	0	0	0	0	0	XXX	XXX			
056999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
063999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
S&P500 OTC European	Call-Sell	Equity Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	.06/03/2020	12/03/2020	160,274		3,431.62												0001						
064999999	Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(8,574,680)	0	(6,798,006)	XXX	(6,798,006)	1,776,674	0	0	0	0	0	0	0	XXX	XXX			
070999999	Subtotal - Written Options - Hedging Other										0	(8,574,680)	0	(6,798,006)	XXX	(6,798,006)	1,776,674	0	0	0	0	0	0	0	XXX	XXX			
077999999	Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
084999999	Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
091999999	Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
092999999	Total Written Options - Call Options and Warrants										0	(8,574,680)	0	(6,798,006)	XXX	(6,798,006)	1,776,674	0	0	0	0	0	0	0	XXX	XXX			
093999999	Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
094999999	Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
095999999	Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
096999999	Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
097999999	Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
098999999	Total Written Options										0	(8,574,680)	0	(6,798,006)	XXX	(6,798,006)	1,776,674	0	0	0	0	0	0	0	0	XXX	XXX		
104999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
110999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
116999999	Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
122999999	Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
128999999	Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
134999999	Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
135999999	Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
136999999	Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
137999999	Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
138999999	Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

EOG

STATEMENT AS OF JUNE 30, 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)	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	12,099,995	0	13,962,576	XXX	13,962,576	1,862,581	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										312,326	0	0	174	XXX	174	13,444	(13,701)	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										312,326	12,099,995	0	13,962,750	XXX	13,962,750	1,876,025	(13,701)	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
0001 .....	Hedges the market value risks associated with the broad equity markets .....

E06.1

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 JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>NONE</b>								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo	Cash	PBLD0EJDB5FWOLXP3B76 000000-00-0	Cash	17,670,000	17,670,000	XXX		V
0299999999 - Total				17,670,000	17,670,000	XXX	XXX	XXX

**SCHEDULE DB - PART E**

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

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
<b>NONE</b>																		
Total								XXX										

**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			29,319,459	29,319,459	07/01/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			29,319,459	29,319,459	XXX
9999999	- Totals			29,319,459	29,319,459	XXX

General Interrogatories:

- Total activity for the year Fair Value \$ .....1,684,926 Book/Adjusted Carrying Value \$ .....1,684,926
- Average balance for the year Fair Value \$ .....19,770,110 Book/Adjusted Carrying Value \$ .....19,770,110
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....12,785,443 NAIC 2 \$ .....16,534,015 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-UB-8	OPIC		1	1,554,552	1,554,552	02/15/2028
690353-YE-1	OPIC AGENCY		1	4,474,605	4,474,605	06/15/2034
90376P-AB-7	OVERSEAS PRIVATE INV CORP AGENCY DEBENTUR		1	2,500,000	2,500,000	04/20/2035
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES		1	3,000,000	3,000,000	06/20/2028
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			11,529,157	11,529,157	XXX
0599999	Total - U.S. Government Bonds			11,529,157	11,529,157	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	TXBL MUNI FUNDING TRUST VARIOU 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-AQ-4	AERCAP		2FE	1,110,742	1,114,932	10/30/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	1,890,052	1,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	599,140	600,000	11/26/2021
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	530,857	530,586	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	1,589,469	1,588,864	10/15/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	1,597,535	1,600,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	575,265	575,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	625,704	625,160	08/24/2020
816851-BD-0	SEMPRA ENERGY		2FE	374,981	374,721	01/15/2021
90351D-AA-5	UBS GROUP FUNDING		1FE	1,005,418	1,004,367	09/24/2020
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			9,899,163	9,913,630	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	223,651	223,536	10/20/2020
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			223,651	223,536	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			10,122,814	10,137,166	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			21,428,320	21,442,787	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			1,718,651	1,718,536	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			23,146,971	23,161,323	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	AT&T INC CP			1,697,341	1,692,478	09/01/2020
000000-00-0	BAYER CORPORATION CP			1,294,441	1,297,230	09/15/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			1,500,301	1,486,779	07/08/2020
000000-00-0	EXXON MOBIL CP			3,246,607	3,246,709	10/21/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			7,738,691	7,723,196	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			83,681	83,681	
9099999	Total - Cash (Schedule E Part 1 type)			108,681	108,681	XXX
262006-20-8	ALLIANT CP			2,399,987	2,399,987	07/01/2020
	BASF SE CP			2,999,402	2,992,767	07/08/2020
	CONSOLIDATED EDISON CP			3,799,827	3,799,704	07/08/2020
	DUPONT DE NEMOURS INC CP			999,981	999,422	08/07/2020
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			413,408	413,408	
	ENBRIDGE CP			999,352	999,625	07/01/2020
	NRUC CP			2,499,893	2,499,893	07/13/2020
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			14,111,850	14,104,806	XXX
9999999	Totals			45,106,193	45,098,006	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(6,642,623)	Book/Adjusted Carrying Value \$	(6,603,546)
2. Average balance for the year	Fair Value \$	40,946,780	Book/Adjusted Carrying Value \$	41,273,626

STATEMENT AS OF JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**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 .....					12,121,209	1,965,574	(23,166,519)	.XXX.
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC .....					1,163,340	164,735	164,764	.XXX.
FIFTH THIRD BANK ..... CINCINNATI, OH .....					5,165,273	5,098,641	15,299,185	.XXX.
GENERAL ELECTRIC CREDIT UNION ..... CINCINNATI, OH .....					3,114,501	3,116,549	3,118,666	.XXX.
HUNTINGTON BANK ..... COLUMBUS, OH .....					2,460,546	3,460,732	3,461,040	.XXX.
KEYCORP (KEY BANK) ..... CLEVELAND, OH .....					10,054,554	10,050,646	10,053,476	.XXX.
PNC BANK ..... CINCINNATI, OH .....					(35,826,042)	(37,210,169)	(33,751,084)	.XXX.
US BANK ..... CINCINNATI, OH .....					4,093,833	4,097,907	4,108,758	.XXX.
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			421,606	422,601	488,798	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	2,768,820	(8,832,784)	(20,222,916)	.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	2,768,820	(8,832,784)	(20,222,916)	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,491	2,599	4,891	.XXX.
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	2,771,311	(8,830,185)	(20,218,025)	.XXX.

STATEMENT AS OF JUNE 30, 2020 OF THE The Western and Southern Life Insurance Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	ALLIANT CP		.06/30/2020	0.200	.07/01/2020	6,149,966	.34	.0
	AMER ELEC POWER CP		.05/29/2020	0.220	.07/20/2020	1,699,460	.343	.0
	CHUGACH ELECTRIC ASSN CP		.06/25/2020	0.200	.07/02/2020	1,999,922	.67	.0
	CONSOLIDATED EDISON CP		.06/24/2020	0.200	.07/08/2020	3,799,704	.148	.0
	DUPONT DE NEMOURS INC CP		.06/03/2020	0.320	.08/07/2020	999,422	.249	.0
	DUKE ENERGY CP		.06/25/2020	0.220	.07/22/2020	3,799,373	.139	.0
	ENBRIDGE CP		.06/01/2020	0.450	.07/01/2020	999,625	.375	.0
	EVERGY KANSAS CENTRAL CP		.06/25/2020	0.250	.07/02/2020	999,951	.42	.0
	FIDELITY NATL INFO SERV CP		.06/25/2020	0.280	.07/09/2020	3,999,564	.187	.0
	NRUC CP		.06/29/2020	0.110	.07/13/2020	2,499,893	.15	.0
	PUBLIC SERV ENTERPRISE CP		.06/25/2020	0.300	.08/20/2020	3,498,367	.175	.0
	SOUTH JERSEY GAS COMPANY CP		.04/01/2020	0.200	.06/25/2020	.0	.0	.3
	BASF SE CP		.05/07/2020	1.400	.07/08/2020	2,992,767	6,417	.0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						33,438,014	8,191	3
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						33,438,014	8,191	3
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						33,438,014	8,191	3
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						33,438,014	8,191	3
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.04/01/2020	0.000		50,000	.0	.0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		.06/30/2020	0.000		29,681,286	.0	1,474
8699999. Subtotal - All Other Money Market Mutual Funds						29,681,286	0	1,474
8899999 - Total Cash Equivalents						63,169,300	8,191	1,477

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