



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

## QUARTERLY STATEMENT

AS OF JUNE 30, 2021  
OF THE CONDITION AND AFFAIRS OF THE

### The Western and Southern Life Insurance Company

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

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

Country of Domicile \_\_\_\_\_ United States of America

Licensed as business type: \_\_\_\_\_ Life, Accident and Health  Fraternal Benefit Societies

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

#### OFFICERS

Chairman of Board, John Finn Barrett  
President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

#### OTHER

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

#### DIRECTORS OR TRUSTEES

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

State of Ohio SS: \_\_\_\_\_  
County of Hamilton

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

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John Finn Barrett

Chairman of Board, President & CEO

Donald Joseph Wuebbling

Secretary and Counsel

Wade Matthew Fugate

VP and Controller

Subscribed and sworn to before me this

22nd

day of

July, 2021

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.....

## 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 .....	2,797,900,524		2,797,900,524	2,762,636,831
2. Stocks:				
2.1 Preferred stocks .....	19,629,186		19,629,186	18,885,626
2.2 Common stocks .....	5,210,902,329	197,342,354	5,013,559,975	4,445,633,423
3. Mortgage loans on real estate:				
3.1 First liens .....	57,470,645		57,470,645	57,917,086
3.2 Other than first liens .....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	19,278,982		19,278,982	19,870,342
4.2 Properties held for the production of income (less \$ encumbrances) .....	1,848,112		1,848,112	2,425,512
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ .....(16,353,777) ), cash equivalents (\$ .....651,955,510 ) and short-term investments (\$ .....18,064,508) .....	653,666,241		653,666,241	326,127,154
6. Contract loans (including \$ ..... premium notes) .....	147,795,378		147,795,378	152,309,644
7. Derivatives .....			0	4,401,022
8. Other invested assets .....	2,134,033,223	166,560,871	1,967,472,352	1,863,693,136
9. Receivables for securities .....	1,473,510		1,473,510	551,020
10. Securities lending reinvested collateral assets .....	64,391,228		64,391,228	42,790,726
11. Aggregate write-ins for invested assets .....	0	0	0	34,220,000
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	11,108,389,358	363,903,225	10,744,486,133	9,731,461,522
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	38,835,422		38,835,422	38,179,725
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,875,658		2,875,658	3,186,736
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	45,331,373		45,331,373	46,128,080
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	334,045		334,045	125,966
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 .....	0		0	32,092,210
18.2 Net deferred tax asset .....	68,269,113		68,269,113	86,573,542
19. Guaranty funds receivable or on deposit .....	992,971		992,971	1,055,046
20. Electronic data processing equipment and software .....	35,709,926	26,014,112	9,695,814	9,666,544
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	7,413,085	7,413,085	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....	37,211,468	3,076,493	34,134,975	29,728,402
24. Health care (\$ ..... ) and other amounts receivable .....	4,966,616	25,206	4,941,410	4,572,637
25. Aggregate write-ins for other than invested assets .....	114,502,351	114,502,351	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	11,464,831,386	514,934,472	10,949,896,914	9,982,770,410
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,283,608,478		1,283,608,478	1,197,356,076
28. Total (Lines 26 and 27) .....	12,748,439,864	514,934,472	12,233,505,392	11,180,126,486
<b>DETAILS OF WRITE-INS</b>				
1101. Receivable for collateral on derivatives .....	0		0	34,220,000
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	34,220,000
2501. Trademark license agreement .....	93,500,009	93,500,009	0	0
2502. Prepaid expenses .....	21,002,342	21,002,342	0	0
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	114,502,351	114,502,351	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 2,742,324,125 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	2,742,324,125	2,737,206,829
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	272,548,764	271,341,822
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	193,138,326	197,564,601
4. Contract claims:		
4.1 Life .....	45,822,898	51,840,805
4.2 Accident and health .....	3,840,329	3,887,433
5. Policyholders' dividends/refunds to members \$ ..... 180,000 and coupons \$ ..... due and unpaid .....	180,000	200,000
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) .....	21,470,578	1,911,133
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....	16,420,880	34,721,367
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 \$ ..... 77,547 accident and health premiums .....	4,563,520	3,918,338
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... ceded .....	431,814	464,043
9.4 Interest Maintenance Reserve .....	63,099,368	64,914,690
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 1,618,268 , accident and health \$ ..... and deposit-type contract funds \$ .....	1,618,268	1,595,540
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	185,819,744	187,431,638
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(13,250)	(17,500)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	3,390,288	4,542,877
15.1 Current federal and foreign income taxes, including \$ ..... (30,004,002) on realized capital gains (losses) .....	10,239,272	
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	2,227,215	2,227,215
17. Amounts withheld or retained by reporting entity as agent or trustee .....	1,199,855	1,091,875
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	16,132,090	16,542,141
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	352,055,715	312,849,090
22. Borrowed money \$ ..... and interest thereon \$ ..... 42,782 .....	12,875,000	12,875,000
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	389,352,528	245,411,042
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 .....		
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	0	41,108,018
24.09 Payable for securities .....	2,824,308	252,850
24.10 Payable for securities lending .....	125,499,722	67,547,313
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	52,837,233	63,601,012
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,519,898,590	4,325,029,172
27. From Separate Accounts Statement .....	1,283,608,478	1,197,356,076
28. Total liabilities (Lines 26 and 27) .....	5,803,507,068	5,522,385,248
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....	995,282,007	497,604,225
33. Gross paid in and contributed surplus .....	417,102,515	417,102,515
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	5,015,113,802	4,740,534,498
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....		
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....	6,427,498,324	5,655,241,238
38. Totals of Lines 29, 30 and 37 .....	6,429,998,324	5,657,741,238
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	12,233,505,392	11,180,126,486
<b>DETAILS OF WRITE-INS</b>		
2501. Pension liability .....	25,535,627	36,645,669
2502. SCA, LP & LLC contingent liability .....	21,841,220	20,750,487
2503. Uncashed drafts and checks pending escheatment to the state .....	5,338,521	6,082,991
2598. Summary of remaining write-ins for Line 25 from overflow page .....	121,865	121,865
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	52,837,233	63,601,012
3101. .....		
3102. .....		
3103. .....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. .....		
3402. .....		
3403. .....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	106,902,890	111,240,145	226,232,419
2. Considerations for supplementary contracts with life contingencies	0	31,266	53,927
3. Net investment income	222,060,691	106,261,054	332,995,628
4. Amortization of Interest Maintenance Reserve (IMR)	3,357,381	2,694,792	5,884,719
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			1,070,712
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	0	0	0
9. Totals (Lines 1 to 8.3)	332,320,962	220,227,257	566,237,405
10. Death benefits	76,723,395	73,143,456	154,116,032
11. Matured endowments (excluding guaranteed annual pure endowments)	3,682,206	2,375,844	3,450,171
12. Annuity benefits	25,754,435	25,363,310	89,656,539
13. Disability benefits and benefits under accident and health contracts	8,789,034	7,172,091	15,383,910
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	21,254,845	24,271,959	49,337,279
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,744,151	2,903,128	5,994,456
18. Payments on supplementary contracts with life contingencies	143,639	160,984	310,506
19. Increase in aggregate reserves for life and accident and health contracts	6,344,343	13,168,700	23,305,595
20. Totals (Lines 10 to 19)	145,436,048	148,559,472	341,554,488
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,802,136	8,813,455	18,044,035
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	70,765,397	61,189,019	128,646,376
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,216,080	7,679,538	17,769,170
25. Increase in loading on deferred and uncollected premiums	(401,874)	(171,766)	(758,442)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(25,740,255)	(25,362,085)	(89,609,104)
27. Aggregate write-ins for deductions	42,347,764	(6,065,660)	32,993,876
28. Totals (Lines 20 to 27)	247,425,296	194,641,973	448,640,399
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	84,895,666	25,585,284	117,597,006
30. Dividends to policyholders and refunds to members	21,243,478	26,300,496	47,249,150
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	63,652,188	(715,212)	70,347,856
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	25,901,806	(3,956,772)	(21,344,527)
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)	37,750,382	3,241,560	91,692,383
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (14,870,310) (excluding taxes of \$ 409,914 transferred to the IMR)	(65,576,143)	(50,043,791)	8,870,300
35. Net income (Line 33 plus Line 34)	(27,825,761)	(46,802,231)	100,562,683
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	5,657,741,238	5,427,983,784	5,427,983,784
37. Net income (Line 35)	(27,825,761)	(46,802,231)	100,562,683
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 63,837,459	344,718,007	(176,015,391)	(78,402,057)
39. Change in net unrealized foreign exchange capital gain (loss)	920,495		808,001
40. Change in net deferred income tax	17,459,902	(5,308,001)	(26,657,411)
41. Change in nonadmitted assets	75,866,028	30,220,951	122,780,445
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(143,941,486)	115,697,015	79,426,631
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes	497,677,782	42,782	85,563
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		45,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	7,382,119	5,009,382	(13,846,402)
54. Net change in capital and surplus for the year (Lines 37 through 53)	772,257,086	(77,155,493)	229,757,453
55. Capital and surplus, as of statement date (Lines 36 + 54)	6,429,998,324	5,350,828,291	5,657,741,238
<b>DETAILS OF WRITE-INS</b>			
08.301.			
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	0	0
2701. Benefits for employees & agents not included elsewhere	45,604,316	(6,773,422)	38,086,048
2702. Change in SCA, LP & LLC contingent liability	(5,056,988)	(882,618)	(6,978,696)
2703. Trademark license amortization	1,699,998	1,699,998	3,399,996
2798. Summary of remaining write-ins for Line 27 from overflow page	100,438	(109,618)	(1,513,472)
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	42,347,764	(6,065,660)	32,993,876
5301. Change in unrecognized pension liability, net of tax	8,572,399	6,896,849	(8,402,624)
5302. Change in unrecognized other post retirement employee benefits liability, net of tax	(1,190,280)	(1,887,467)	(458,901)
5303. Change in unrecognized SERP liability, net of tax	0	0	(4,984,877)
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)	7,382,119	5,009,382	(13,846,402)

STATEMENT AS OF JUNE 30, 2021 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 .....	109,057,731	112,075,705	227,380,821
2. Net investment income .....	200,360,138	95,516,136	220,269,922
3. Miscellaneous income .....	0	0	1,070,712
4. Total (Lines 1 to 3) .....	309,417,869	207,591,841	448,721,455
5. Benefit and loss related payments .....	145,417,129	132,308,350	307,162,835
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(25,744,505)	(25,354,943)	(89,606,712)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	76,962,782	82,445,518	158,658,357
8. Dividends paid to policyholders .....	20,004,520	21,459,350	50,921,737
9. Federal and foreign income taxes paid (recovered) net of \$ 28,869,241 tax on capital gains (losses) .....	(30,890,072)	(8,022,570)	24,905,318
10. Total (Lines 5 through 9) .....	185,749,854	202,835,705	452,041,535
11. Net cash from operations (Line 4 minus Line 10) .....	123,668,015	4,756,136	(3,320,080)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	75,270,666	137,177,774	304,543,031
12.2 Stocks .....	151,781,629	207,550,473	697,505,013
12.3 Mortgage loans .....	446,441	368,318	18,381,272
12.4 Real estate .....	0	0	725,000
12.5 Other invested assets .....	173,279,262	48,041,188	274,324,485
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(21,005)	(2,128)	24,420
12.7 Miscellaneous proceeds .....	36,791,458	75,419,222	8,338,322
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	437,548,451	468,554,847	1,303,841,543
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	110,359,539	88,490,957	223,909,985
13.2 Stocks .....	406,480,220	252,449,961	477,124,194
13.3 Mortgage loans .....	0	7,400,000	7,400,000
13.4 Real estate .....	722,657	266,190	313,983
13.5 Other invested assets .....	141,606,145	96,298,701	291,864,712
13.6 Miscellaneous applications .....	64,789,627	26,941,459	42,824,016
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	723,958,188	471,847,268	1,043,436,890
14. Net increase (or decrease) in contract loans and premium notes .....	(4,514,266)	(1,279,780)	(6,401,112)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(281,895,471)	(2,012,641)	266,805,765
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	497,635,000	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	45,000,000
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(4,426,275)	(3,759,753)	(7,094,230)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(7,442,182)	(16,883,428)	(52,806,610)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	485,766,543	(20,643,181)	(14,900,840)
<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) .....	327,539,087	(17,899,686)	248,584,845
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	326,127,154	77,542,308	77,542,308
19.2 End of period (Line 18 plus Line 19.1) .....	653,666,241	59,642,622	326,127,154

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

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**EXHIBIT 1****DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....	35,887	40,331	8,158,259
2. Ordinary life insurance .....	97,055,950	99,750,125	195,916,786
3. Ordinary individual annuities .....	7,475	3,538	3,924
4. Credit life (group and individual) .....			0
5. Group life insurance .....	2,155,184	2,104,300	3,151,695
6. Group annuities .....			0
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	11,892,785	12,207,587	24,321,809
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	111,147,281	114,105,881	231,552,473
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	111,147,281	114,105,881	231,552,473
14. Deposit-type contracts .....	0	0	0
15. Total (Lines 13 and 14)	111,147,281	114,105,881	231,552,473
<b>DETAILS OF WRITE-INS</b>			
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

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

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:

	SSAP #	F/S Page	F/S Line #	2021	2020
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(27,825,761)	100,562,683
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>(27,825,761)</u>	<u>100,562,683</u>
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	6,429,998,324	5,657,741,238
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>6,429,998,324</u>	<u>5,657,741,238</u>

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

No Change.

C. Accounting Policy

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

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2021.

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, 2021 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 period ended June 30, 2021, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended June 30, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2021:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	272,798
2. 12 Months or Longer	29,578

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

1. Less than 12 Months	19,435,016
2. 12 Months or Longer	760,914

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
- b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$125.3 million and \$32.6 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	—	—	—

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

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

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

O. 5\* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

In March 2021, the Company paid a \$100.0 million capital contribution to its subsidiary, Columbus Life Insurance Company. The contribution was in the form of cash.

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	
		2021	2020	2021	2020
(4) Components of net periodic benefit cost					
a. Service cost	17,907,734	29,438,883	123,843	285,667	—
b. Interest cost	12,515,326	32,478,252	1,472,127	4,343,596	—
c. Expected return on plan assets	(41,533,103)	(76,904,246)	—	—	—
d. Transition asset or obligation	—	—	—	—	—
e. Gains and losses	11,140,702	22,085,043	(810,923)	(3,386,877)	—
f. Prior service cost or credit	(289,563)	(4,624,667)	(695,760)	(1,391,521)	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—
h. Total net periodic benefit cost	(258,904)	2,473,265	89,287	(149,135)	—

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

K. The Company issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
0002	4/28/2021	3.75 %	\$ 500,000,000	N	\$ —	\$ 497,635,000	\$ 3,229,167.00
Total	XXX	XXX	\$ 500,000,000	XXX	\$ —	\$ 497,635,000	\$ 3,229,167.00

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0002	\$ —	\$ —	— %	\$ —	\$ —	4/28/2061
Total	\$ —	\$ —	XXX	\$ —	\$ —	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

1	15	16	17	18	19
Item Number	Are Surplus Note Payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
0002	N	N	N	N	Cash
Total	XXX	XXX	XXX	XXX	XXX

The Company issued surplus notes ("the Notes"), on April 28, 2021, with an aggregate principal amount of \$500.0 million, an annual interest rate of 3.75%, and a maturity date of April 28, 2061 in exchange for \$497.6 million in cash. Interest on the Notes is paid semi-annually on April 28 and October 28 of each year. The Notes were issued pursuant to Rule 144A as defined by the Securities Act of 1933 and are administered by the Bank of New York Mellon.

The Notes are unsecured and subordinated to all present and future indebtedness, policy claims and "prior claims" (those claims referred to in classes 1 through 7 of Section 3903.42 of the Ohio Revised Code) against the Company. Under Ohio insurance laws, the Notes are not part of the legal liabilities of the Company. Each payment of principal of, interest on or redemption price with respect to the Notes, may be made only with the prior approval of the Ohio Director of Insurance (the "Director"), and only out of surplus earnings.

Subject to the approval of the Director, the Company has the option to redeem the Notes (i) in whole within 90 days after the occurrence of a "Tax Event" where the Company receives an opinion of tax counsel that there is a more than insubstantial risk that interest payable on the Notes is not deductible by the Company, at a redemption price equal to the principal amount of the Notes to be redeemed (the "Par Value Redemption Price"), (ii) in whole or in part, prior to October 28, 2060, at a redemption price equal to the greater of (a) the Par Value Redemption Price or (b) the sum of the present value of the remaining scheduled principal and interest payments on the Notes from the redemption date to October 28, 2060, discounted to the redemption date on a semi-annual basis at an adjusted treasury rate plus 25 basis points or (iii) in whole or in part, on or after October 28, 2060, at the Par Value Redemption Price, plus, in each case of (i), (ii) and (iii), accrued and unpaid interest payments on the Notes to be redeemed to the redemption date.

In the event the Company was subject to a liquidation event, the Notes would have preference over the common shareholders. No affiliates of the Company hold any of the Notes. As of the closing, Guggenheim Partners was the only holder of more than 10% of the outstanding Notes on record at the Depository Trust Company.

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Exchange traded funds	6,048,815	—	—	—	6,048,815
Common stock: Unaffiliated	675,210,533	—	13,324,576	2,876,183	691,411,292
Common stock: Mutual funds	280,399,270	—	—	—	280,399,270
Preferred stock	—	—	145,736	—	145,736
Separate account assets	863,791,750	137,827,529	—	281,989,198	1,283,608,477
Total assets at fair value	1,825,450,368	137,827,529	13,470,312	284,865,381	2,261,613,590

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

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

Quarter Ended at 06/30/2021

Description	Beginning Balance at 04/01/2021	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 06/30/2021
a. Assets										
Preferred stock	145,736	—	—	—	—	—	—	—	—	145,736
Common stock: Unaffiliated	12,847,263	—	—	—	—	477,313	—	—	—	13,324,576
Separate account assets*	21,406,211	—	—	(6,080,211)	—	—	—	(15,326,000)	—	—
<b>Total Assets</b>	<b>34,399,210</b>	<b>—</b>	<b>—</b>	<b>(6,080,211)</b>	<b>—</b>	<b>477,313</b>	<b>—</b>	<b>(15,326,000)</b>	<b>—</b>	<b>13,470,312</b>

Quarter Ended at 03/31/2021

Description	Beginning Balance at 01/01/2021	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 03/31/2021
a. Assets										
Preferred stock	145,736	—	—	—	—	—	—	—	—	145,736
Common stock: Unaffiliated	—	—	—	—	—	12,847,263	—	—	—	12,847,263
Separate account assets*	21,296,427	—	—	109,784	—	—	—	—	—	21,406,211
<b>Total Assets</b>	<b>21,442,163</b>	<b>—</b>	<b>—</b>	<b>109,784</b>	<b>—</b>	<b>12,847,263</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>34,399,210</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 common stock and preferred stock included in Level 3 has been determined by utilizing recent financing for similar securities.

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

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	3,415,455,336	2,797,900,526	23,746,016	3,390,708,891	1,000,429	—	—
Common stock: Unaffiliated	691,411,292	691,411,292	675,210,533	—	13,324,576	2,876,183	—
Common stock: Mutual funds	280,399,270	280,399,270	280,399,270	—	—	—	—
Preferred stock	21,171,031	19,629,186	—	17,012,804	4,158,227	—	—
Mortgage loans	60,648,043	57,470,645	—	—	60,648,043	—	—
Cash, cash equivalents, & short-term investments	653,656,968	653,666,242	653,656,968	—	—	—	—
Other invested assets: Surplus notes	45,212,063	33,897,407	—	45,212,063	—	—	—
Securities lending reinvested collateral assets	64,391,228	64,391,228	64,391,228	—	—	—	—
Separate account assets	1,283,608,477	1,283,608,477	863,791,750	137,827,529	—	281,989,198	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(4,037,037)	(3,703,703)	—	—	(4,037,037)	—	—
Securities lending liability	(125,499,722)	(125,499,722)	—	(125,499,722)	—	—	—

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.

## STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

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.

### *Assets Held in Separate Accounts*

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

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

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

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

### *Securities Lending Liability*

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

- D. Not applicable.
- E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of equity interest in limited partnerships and limited liability companies in the separate account. These investments contain fixed income, common stock and real estate characteristics. The interests in these partnerships can be sold or transferred with prior consent from the general partner. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The average remaining life of the investments is 21.1 years. The Company's unfunded commitment for these investments is \$18.8 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 \$11.93.

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 \$14.97.

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

21. Other Items.

### C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak 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 continues to evolve. 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 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, 2021 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
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	—	—	—	—	—	—	—	—		—

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

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

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... If yes, complete and file the merger history data file with the NAIC. Yes [ ] No [ X ]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ] If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 05/30/2019

6.4 By what department or departments?  
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**GENERAL INTERROGATORIES**

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] 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 [  ]

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 [  ]

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

**FINANCIAL**

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 27,194

**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 [  ]

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: ..... \$ 971,085,047

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 [  ] No [  ]

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 0	\$
14.22 Preferred Stock .....	\$ 0	\$
14.23 Common Stock .....	\$ 4,052,110,304	\$ 4,239,091,766
14.24 Short-Term Investments .....	\$ 0	\$
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$
14.26 All Other .....	\$ 1,595,389,016	\$ 1,690,333,932
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 5,647,499,320	\$ 5,929,425,698
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$	\$

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [  ] 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. ..... \$ 125,307,610

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... \$ 125,297,883

16.3 Total payable for securities lending reported on the liability page. ..... \$ 125,499,722

STATEMENT AS OF JUNE 30, 2021 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 .....	5URRAMPUS5ELNII8AQJB87 .....	Securities Exchange Commission .....	DS.....

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

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**GENERAL INTERROGATORIES**

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

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

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages .....	\$ .....
1.12 Residential Mortgages .....	\$ .....
1.13 Commercial Mortgages .....	\$ .....
1.14 Total Mortgages in Good Standing .....	\$ .....
	57,424,324
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
	46,320
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)	\$ .....
	57,470,644
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 .....	98.200 %
2.2 A&H cost containment percent .....	3.000 %
2.3 A&H expense percent excluding cost containment expenses .....	78.400 %
3.1 Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3 Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4 If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....	Yes [ X ] No [ ]
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? .....
- 5.2 If no, explain: .....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status (a)	Life Contracts		Direct Business Only		Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5		
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations		
1. Alabama	AL	117,260	0	16,397		133,657	
2. Alaska	AK	41,361	0	926		42,287	
3. Arizona	AZ	428,257	0	36,796		465,053	
4. Arkansas	AR	60,693	0	6,820		67,513	
5. California	CA	5,140,207	0	365,977		5,506,184	
6. Colorado	CO	130,905	0	13,767		144,672	
7. Connecticut	CT	16,086	0	1,484		17,570	
8. Delaware	DE	30,066	0	2,787		32,853	
9. District of Columbia	DC	110,471	0	6,530		117,001	
10. Florida	FL	3,601,961	0	685,969		4,287,930	
11. Georgia	GA	675,494	0	62,371		737,865	
12. Hawaii	HI	12,589	0	874		13,463	
13. Idaho	ID	30,539	0	324		30,863	
14. Illinois	IL	11,115,406	100	670,302		11,785,808	
15. Indiana	IN	6,392,443	0	1,275,371		7,667,814	
16. Iowa	IA	97,922	0	4,733		102,655	
17. Kansas	KS	342,219	0	86,531		428,750	
18. Kentucky	KY	2,388,065	0	640,050		3,028,115	
19. Louisiana	LA	3,249,785	0	113,871		3,363,656	
20. Maine	ME	3,842	0	1,222		5,064	
21. Maryland	MD	1,204,402	0	48,525		1,252,927	
22. Massachusetts	MA	19,058	0	3,750		22,808	
23. Michigan	MI	2,824,131	4,008	354,581		3,182,720	
24. Minnesota	MN	880,009	0	26,607		906,616	
25. Mississippi	MS	71,901	0	4,898		76,799	
26. Missouri	MO	1,836,837	120	238,230		2,075,187	
27. Montana	MT	7,464	0	487		7,951	
28. Nebraska	NE	10,381	0	205		10,586	
29. Nevada	NV	198,311	0	39,164		237,475	
30. New Hampshire	NH	3,655	0	254		3,909	
31. New Jersey	NJ	98,648	0	7,147		105,795	
32. New Mexico	NM	20,988	0	1,628		22,616	
33. New York	NY	72,109	0	10,590		82,699	
34. North Carolina	NC	7,658,966	0	1,837,629		9,496,595	
35. North Dakota	ND	11,383	0	0		11,383	
36. Ohio	OH	21,691,898	2,717	3,444,420		25,139,035	
37. Oklahoma	OK	90,054	0	8,659		98,713	
38. Oregon	OR	69,797	0	1,964		71,761	
39. Pennsylvania	PA	4,449,035	0	580,085		5,029,120	
40. Rhode Island	RI	2,426	0	63		2,489	
41. South Carolina	SC	827,230	0	127,513		954,743	
42. South Dakota	SD	9,535	0	1,174		10,709	
43. Tennessee	TN	712,779	0	243,452		956,231	
44. Texas	TX	2,705,847	0	349,539		3,055,386	
45. Utah	UT	25,844	0	725		26,569	
46. Vermont	VT	1,431	0	341		1,772	
47. Virginia	VA	367,236	0	49,756		416,992	
48. Washington	WA	99,067	0	9,904		108,971	
49. West Virginia	WV	1,587,356	0	483,675		2,071,031	
50. Wisconsin	WI	806,502	0	23,544		830,046	
51. Wyoming	WY	3,561	0	132		3,693	
52. American Samoa	AS	0	0	0		0	
53. Guam	GU	0	0	0		0	
54. Puerto Rico	PR	3,598	0	354		3,952	
55. U.S. Virgin Islands	VI	473	0	0		473	
56. Northern Mariana Islands	MP	0	0	0		0	
57. Canada	CAN	14	0	0		14	
58. Aggregate Other Aliens	OT	32,067	0	615	0	32,682	0
59. Subtotal		82,389,564	6,945	11,892,712	0	94,289,221	0
90. Reporting entity contributions for employee benefits plans		2,155,184	0	0		2,155,184	
91. Dividends or refunds applied to purchase paid-up additions and annuities		13,589,289	530	0		13,589,819	
92. Dividends or refunds applied to shorten endowment or premium paying period		0	0	0		0	
93. Premium or annuity considerations waived under disability or other contract provisions		1,112,984	0	73		1,113,057	
94. Aggregate or other amounts not allocable by State		0	0	0	0	0	0
95. Totals (Direct Business)		99,247,021	7,475	11,892,785	0	111,147,281	0
96. Plus Reinsurance Assumed		364,016	0	0		364,016	
97. Totals (All Business)		99,611,037	7,475	11,892,785	0	111,511,297	0
98. Less Reinsurance Ceded		744,169	0	1,999,971		2,744,140	
99. Totals (All Business) less Reinsurance Ceded		98,866,868	7,475	9,892,814	0	108,767,157	0
DETAILS OF WRITE-INS							
58001. Mexico		5,553	0	0		5,553	
58002. ZZZ - Other Alien		26,514	0	615		27,129	
58003.							
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		32,067	0	615	0	32,682	0
9401.							
9402.							
9403.							
9498. Summary of remaining write-ins for Line 94 from overflow page		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.1.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.48.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Presto Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership.	.36.26	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd.	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.25	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.21.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-2810787				Cincinnati Analyst Inc	.OH.	.DS.	Columbus Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.14.66	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1454115				Cleveland East Hotel LLC	.OH.	.N/A.	WS OEH LLC	Ownership.	.37.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0434449				Columbus Life Insurance Co.	.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.99937	31-1191427				Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	85-1988953				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3364944				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2300932				Crabtree Common Apt. Invesot Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-5583932				Cranberry NP Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	.72.52	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-2524597				Crossings Apt. Holdings	.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3929236				Dallas City Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-3421289				Day Hill Road Land LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.74.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2681473				Dublin Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1498142				Dunvale Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3945554				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-1290497				Flat Apts. Investor Holdings, LLC	.IN.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	.DS.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Rose Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1940567				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1596551				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	.33.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	.16.88	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.26.22	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Flat Apts. Investor Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.22.98	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5350091									.98.00	Western & Southern Mutual Holding Co.	N.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.43.140	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.4.330	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.19.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.9.670	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	.25.230	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	.99.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	98-1227949							Fort Washington Global Alpha Domestic Fund					
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.	LP	Ownership	.99.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.31.420	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership	.5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.1.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.40.370	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.900	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1301863							Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	52-2206041				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.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest II LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest III LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IV LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.38.320	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.9.180	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.45.790	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	FIPEI VI GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.35.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	FIPEI VII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.30.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	FIPEI VIII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.4.150	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	FIPEI VIII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH.	.N/A.	FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH.	.N/A.	FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership	.87.620	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership	.89.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership	.6.700	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VI LP	Ownership	.9.840	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership	.5.410	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	FIPEI II GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.15.170	Western & Southern Mutual Holding Co	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	Fort Washington PE Invest VII LP		Ownership	3.750	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	Fort Washington PE Invest VIII LP		Ownership	3.180	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	WFPEO III GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	The Western & Southern Life Insurance Co		Ownership	6.390	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.	..OH.. N/A	WFPEO III-B 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.. N/A	The Western & Southern Life Insurance Co		Ownership	99.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-1483379			Fort Washington PE Opp Fund IV, L.P.	..OH.. N/A	WFPEO IV GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.	..OH.. N/A	WFPEO IV-B GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.	..OH.. N/A	The Western & Southern Life Insurance Co		Ownership	99.500	Western & Southern Mutual Holding Co	N		
0837	Western-Southern Group	00001	85-1521520			Fort Washington PE Opp Fund IV-K, L.P.	..OH.. N/A	WFPEO IV-K GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC	..CO.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1698272			WFPEI IX GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-4844372			WFPEI V GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1073669			WFPEI VI GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-1321253			WFPEI VII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-3584733			WFPEI VIII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-0980611			WFPEI X GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806561			WFPEO III GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-2895522			WFPEO III GP, LLC	..OH.. N/A	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	Summerbrooke Holdings LLC		Ownership	52.920	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC	..OH.. DS	The Western & Southern Life Insurance Co		Ownership	100.000	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-3457194			GS Multi-family Galleria LLC	..TX.. N/A	Galleria Investor Holdings, LLC		Ownership	57.820	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP	..TX.. N/A	YT Crossing Holdings, LLC		Ownership	57.820	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC	..IN.. N/A	Prairie Lakes Holdings, LLC		Ownership	62.720	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.	..OH.. DS	Western-Southern Life Assurance Co		Ownership	100.000	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.. N/A	The Western & Southern Life Insurance Co		Ownership	49.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC	..FL.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC	..FL.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC	..TX.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC	..TX.. N/A	The Western & Southern Life Insurance Co		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	74.250	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-3004899			Lenox Zionsville Inv. Holdings, LLC	..IN.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC	..OH.. N/A	The Western & Southern Life Insurance Co		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC	..MD.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.	..OH.. N/A	The Lafayette Life Insurance Co		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC	..FL.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC	..OH.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings	..OH.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC	..VA.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC	..AZ.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC	..TN.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC	..FL.. N/A	WSLR Holdings LLC		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC	..TN.. N/A	WIS 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		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN.	.N/A.	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA.	.N/A.	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA.	.N/A.	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA.	.N/A.	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings LLC	.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	41-3147951				Premium Residential Real Estate Fund II, LP	.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners, LLC	.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	69.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings, LLC	.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Laftronera Holdings LLC	.TX.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	65242				The Lafayette Life Insurance Co	.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	70483				The Western & Southern Life Insurance Co	.OH.	.RE.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings, LLC	.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.		.OH.	.DS.	IFS Financial Services, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.		.NE.	.DS.	IFS Financial Services, LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	29.840	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP		.OH.	.N/A.	Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	12.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP		.OH.	.N/A.	Tri-State Ventures, LLC	Ownership.	0.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	29.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	40.740	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2679115			University Shades Inv. Holdings,LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	99.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	72-1388989			Vulcan Hotel LLC		.AL.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	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.	100.00	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.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC		.NV.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	100.00	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.	100.00	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.	100.00	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.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	92622	31-1000236		Western-Southern Life Assurance Co.		.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC		.CT.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC		.OH.	.N/A.	2017 Houston Trust Agreement	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	60.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS County Place GP LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC		.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC		.GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	95.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.DS.	The Western & Southern Life Insurance Co.	Ownership.	24.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skyport LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

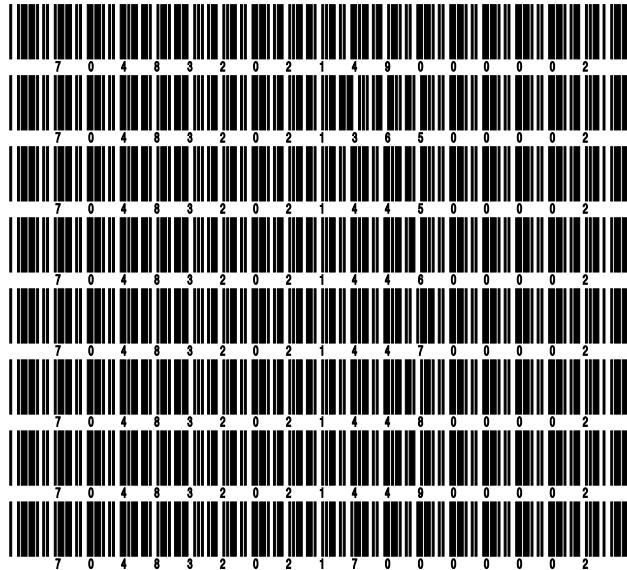
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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



STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest on contract and policy funds .....	121,865	121,865
2597. Summary of remaining write-ins for Line 25 from overflow page	121,865	121,865

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. Securities lending interest expense .....	63,032	324,646	(1,812,015)
2705. Miscellaneous expense .....	57,511	(408,967)	385,228
2706. Reserve adjustment on reinsurance assumed - Lafayette .....	(20,105)	0	(86,685)
2707. Reserve on Reinsurance - Life .....	0	(25,297)	0
2797. Summary of remaining write-ins for Line 27 from overflow page	100,438	(109,618)	(1,513,472)

**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	.22,295,853	24,605,815
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	.722,657	313,983
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		362,345
5. Deduct amounts received on disposals		725,000
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	.1,891,417	2,261,290
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	.21,127,093	22,295,853
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	21,127,093	22,295,853

**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	.57,917,084	68,898,356
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		7,400,000
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	.446,441	.18,381,272
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)	.57,470,643	57,917,084
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	.57,470,643	57,917,084
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	57,470,643	57,917,084

**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	.2,002,326,133	1,939,380,163
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	.28,061,883	61,855,084
2.2 Additional investment made after acquisition	113,544,263	230,009,628
3. Capitalized deferred interest and other	0	18,028,527
4. Accrual of discount	102	198
5. Unrealized valuation increase (decrease)	157,248,663	29,219,877
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	167,131,540	264,623,829
8. Deduct amortization of premium and depreciation	16,280	31,313
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	11,512,201
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	.2,134,033,224	2,002,326,133
12. Deduct total nonadmitted amounts	166,560,871	138,632,996
13. Statement value at end of current period (Line 11 minus Line 12)	1,967,472,354	1,863,693,137

**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	.7,496,521,408	7,717,756,479
2. Cost of bonds and stocks acquired	516,839,759	701,034,179
3. Accrual of discount	1,049,893	2,056,350
4. Unrealized valuation increase (decrease)	226,875,955	(13,683,574)
5. Total gain (loss) on disposals	.17,462,685	99,773,733
6. Deduct consideration for bonds and stocks disposed of	231,744,996	1,002,215,665
7. Deduct amortization of premium	2,344,818	4,411,158
8. Total foreign exchange change in book/adjusted carrying value	(920,495)	808,001
9. Deduct current year's other than temporary impairment recognized	0	4,764,558
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,692,701	167,621
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	.8,028,432,092	7,496,521,408
12. Deduct total nonadmitted amounts	197,342,354	269,365,481
13. Statement value at end of current period (Line 11 minus Line 12)	7,831,089,738	7,227,155,927

## STATEMENT AS OF JUNE 30, 2021 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) .....	1,594,932,581	166,471,766	304,082,897	597,945,353	1,594,932,581	2,055,266,803		1,682,385,751
2. NAIC 2 (a) .....	1,209,018,834	3,916,612,890	3,343,843,897	(596,078,716)	1,209,018,834	1,185,709,111		1,125,189,564
3. NAIC 3 (a) .....	94,296,763	10,112,655	.814,877	(2,027,629)	94,296,763	101,566,912		91,953,020
4. NAIC 4 (a) .....	11,902,181	0	0	16,358	11,902,181	11,918,539		12,314,759
5. NAIC 5 (a) .....	1,474,103	1,000,000	1,000,000	7,788	1,474,103	1,481,891		1,466,839
6. NAIC 6 (a) .....	651,381	0	0	0	651,381	651,381		640,985
7. Total Bonds .....	2,912,275,843	4,094,197,311	3,649,741,671	(136,846)	2,912,275,843	3,356,594,637	0	2,913,950,918
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0		3,087,056
9. NAIC 2 .....	10,405,016	1,606	95,000	0	10,405,016	10,311,622		10,051,391
10. NAIC 3 .....	3,047,679	1,072,944	.526,091	(708,774)	3,047,679	2,885,758		3,354,043
11. NAIC 4 .....	1,568,623	0	7,500	712,454	1,568,623	2,273,577		1,234,897
12. NAIC 5 .....	0	0	0	0	0	0		
13. NAIC 6 .....	1,158,236	2,999,991	0	0	1,158,236	4,158,227		1,158,236
14. Total Preferred Stock .....	16,179,554	4,074,541	628,591	3,680	16,179,554	19,629,184	0	18,885,623
15. Total Bonds and Preferred Stock .....	2,928,455,397	4,098,271,852	3,650,370,262	(133,166)	2,928,455,397	3,376,223,821	0	2,932,836,541

(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 \$ .....558,694,110 ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	18,064,508	XXX	18,064,508		

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	9,416,839	1,985,689
2. Cost of short-term investments acquired .....	18,064,508	28,101,516
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	36,241
6. Deduct consideration received on disposals .....	9,416,839	20,706,607
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	18,064,508	9,416,839
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	18,064,508	9,416,839

**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) .....	(36,706,996)
2. Cost Paid/(Consideration Received) on additions .....	0
3. Unrealized Valuation increase/(decrease) .....	50,554,159
4. SSAP No. 108 adjustments .....	0
5. Total gain (loss) on termination recognized .....	(97,229,652)
6. Considerations received/(paid) on terminations .....	(83,374,652)
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 .....	7,837
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) .....	0
11. Deduct nonadmitted assets .....	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	0

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

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

**NONE**

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

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

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives  
**N O N E**

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	337,494,940	73,971,810
2. Cost of cash equivalents acquired	7,347,068,182	3,418,059,481
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	6,596	11,857
6. Deduct consideration received on disposals	7,032,614,204	3,154,548,208
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)	651,955,514	337,494,940
11. Deduct total nonadmitted amounts	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>651,955,514</b>	<b>337,494,940</b>

## STATEMENT AS OF JUNE 30, 2021 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	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
CRE 00001 05 WS OCCUPY .....	CINCINNATI .....	OH .....	01/01/1901 .....	VARIOUS .....			11,901,710 .....	634,159 .....
0199999. Acquired by Purchase						0	0	11,901,710
0399999 - Totals						0	0	11,901,710
								634,159

**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	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	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
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's 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							
0399999 - Totals																			

**None**

E01

STATEMENT AS OF JUNE 30, 2021 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

## **SCHEDULE B - PART 3**

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

E02

STATEMENT AS OF JUNE 30, 2021 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, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	11/18/2016		0	.6,893	0	634,274	1.56	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	6,893	0	634,274	XXX	
ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		.02/20/2019	.2		.586,878	0	13,330,397			
Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		.10/24/2018	.1		.1,735,505	0	0	1,760		
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		.09/30/2016	.1		.1,294,441	0	0	12,036,869	4.610	
ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		.05/04/2011	.2		.8,045	0	0	5,233,649	0.630	
ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		.08/01/2008	.2		.1,634	0	0	63,587	0.240	
ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP		.07/27/2006	.3		.17,756	0	0	.466,964	0.670	
ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP		.12/28/2012			.3,932	0	0	.376,249	0.380	
Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		.01/24/2017			.583,992	0	0	.889,984	0.390	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,232,184	0	0	32,397,699	XXX
57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		.06/04/2013			.87,125	0	0	.1,268,280	.17,340	
BRIDGE GROWTH PARTNERS LP	CHICAGO	JL	BRIDGE GROWTH PARTNERS LP		.07/14/2014			.484,999	0	0	.1,138,721	3.230	
Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		.09/18/2017			.281,020	0	0	.2,910,424	.14,600	
Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP		.07/29/2019			.799,577	0	0	.4,546,182	0.000	
CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		.06/29/2007			.8,145	0	0	.391,751	1.000	
CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		.06/20/2011			.5,423	0	0	.153,229	0.970	
Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital		.10/28/2019			.3,838,425	0	0	.2,528,186	0.000	
HITECVISION VI	GUERNSEY	CYM	HITECVISION VI		.12/16/2011			.299,236	0	0	.1,037,147	.650	
Hither Creek Venture QIV LLC	NEW YORK	NY	Hither Creek Venture QIV LLC		.06/30/2021			.819,376	0	0	0	0.000	
Portag3 L.P.	TORONTO		Portag3 L.P.		.09/23/2019			.741,904	0	0	0	0.000	
PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		.03/04/2013	.1		.1,101,351	0	0	.1,092,478	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			.199,928	0	0	.670,666	0.000	
Sands Capital Private Growth F Sands Capital Life Sciences	Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences									.3,424,813	0.000
Sands Capital Private Growth F Global Venture Fund I	Arlington	VA	Sands Capital Private Growth F Global Venture Fund I		.06/30/2017			.1,473,075	0	0	0	0.000	
Sands Capital Private Growth F Global Innovation Fund II	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II		.06/28/2017			.114,656	0	0	0	0.000	
SILVER LAKE PARTNERS L.P.	WILMINGTON	DE	SILVER LAKE PARTNERS L.P.		.05/06/2021			.1,040,629	0	0	0	0.000	
SOLAMERE CAPITAL FUND II A	BOSTON	MA	SOLAMERE CAPITAL FUND II A		.04/30/2018	.3		.388	0	0	0	0.000	
SOLAMERE CAPITAL FUND III	BOSTON	MA	SOLAMERE CAPITAL FUND III		.06/20/2014			.89,661	0	0	.2,735,931	5.420	
SOLAMERE CAPITAL FUND III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND III Co-Investment		.11/20/2018			.2,277,127	0	0	.5,588,665	0.000	
Vestigo Ventures LP Vestigo Ventures Fund II LP	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP		.04/29/2019			.264,912	0	0	.1,172,569	0.000	
								.750,000	0	0	.4,500,000	0.000	
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,860,005	12,816,954	0	0	37,159,042	XXX
FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		.06/28/2021			.170,000	0	0	.255,000	0.000	
FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP		.12/28/2020				.4,500,000	0	0	.9,000,000	.99,500
FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.		.05/07/2021			.98,400	.49,200	0	0	0	0.000
FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		.11/23/2018			.0	.5,000,000	0	0	.67,000,000	.99,500
2099999. Joint Venture Interests - Common Stock - Affiliated								268,400	9,549,200	0	0	76,255,000	XXX
00000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		.12/01/2006		.15,933,478	.29,055,161	0	0	.60,626,142	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								15,933,478	29,055,161	0	0	.60,626,142	XXX
FT. WASHINGTON CLO 2021-2 FTWCL02	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWCL02		.06/10/2021			.10,000,000	.20,000,000	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated								10,000,000	20,000,000	0	0	0	XXX
4899999. Total - Unaffiliated								1,860,005	17,056,031	0	0	.70,191,016	XXX
4999999. Total - Affiliated								26,201,878	.58,604,361	0	0	.136,881,142	XXX
5099999 - Totals								28,061,883	.75,660,392	0	0	.207,072,158	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

## **SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value							15	16	17	18	19	20	
								9	10	11	12	13	14								
		City	State					Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal
CUSIP Identification	Name or Description																				
THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016	04/15/2021	238,169	0	0	0	0	0	0	0	238,169	238,169	0	0	0	0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							238,169	0	0	0	0	0	0	0	238,169	238,169	0	0	0	0	
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/17/2000		4,426,586	0	0	0	0	0	0	0	0	4,426,586	4,426,586	0	0	0	0
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							4,426,586	0	0	0	0	0	0	0	0	4,426,586	4,426,586	0	0	0	0
ABRY ADVANCED SECURITIES FUND IV	CAIMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	05/28/2021	461,878	0	0	0	0	0	0	0	0	0	461,878	461,878	0	0	0	0
Ares Capital Europe II	CAIMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	05/27/2021	1,416,238	0	0	0	0	0	0	0	0	0	1,416,238	1,416,238	0	0	0	369,52
Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	04/29/2021	426,477	0	0	0	0	0	0	0	0	0	426,477	426,477	0	0	0	226,56
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/08/2021	2,468,203	0	0	0	0	0	0	0	0	0	2,468,203	2,468,203	0	0	0	934,41
ABRY ADVANCED SECURITIES FUND III LP	CAIMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III LP	05/04/2011	06/29/2021	102,835	0	0	0	0	0	0	0	0	0	102,835	102,835	0	0	0	0
ABRY ADVANCED SECURITIES FUND LP	CAIMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	06/29/2021	8,322	0	0	0	0	0	0	0	0	0	8,322	8,322	0	0	0	0
ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	07/27/2006	06/11/2021	27,840	0	0	0	0	0	0	0	0	0	27,840	27,840	0	0	0	0
ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	05/11/2021	146,316	0	0	0	0	0	0	0	0	0	146,316	146,316	0	0	0	238,52
Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/11/2021	94,435	0	0	0	0	0	0	0	0	0	94,435	94,435	0	0	0	0
CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	Opportunities Fund III	08/30/2013	05/04/2021	86,706	0	0	0	0	0	0	0	0	0	86,706	86,706	0	0	0	101,97
GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	06/08/2021	80,430	0	0	0	0	0	0	0	0	0	80,430	80,430	0	0	0	0
GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	06/08/2021	304,787	0	0	0	0	0	0	0	0	0	304,787	304,787	0	0	0	0
Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	05/01/2021	259,855	0	0	0	0	0	0	0	0	0	259,855	259,855	0	0	0	0
PROVIDENCE DEBT OPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPS III L.P.	09/16/2013	04/09/2021	1,219,903	0	0	0	0	0	0	0	0	0	1,219,903	1,219,903	0	0	0	0
ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	06/30/2021	151,959	0	0	0	0	0	0	0	0	0	151,959	151,959	0	0	0	0
Summit Partners II LP	CAIMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	05/06/2021	2,656,746	0	0	0	0	0	0	0	0	0	2,656,746	2,656,746	0	0	0	137,72
TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	06/28/2021	372,491	0	0	0	0	0	0	0	0	0	372,491	372,491	0	0	0	0
WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	11/01/2017	05/12/2021	290,929	0	0	0	0	0	0	0	0	0	290,929	290,929	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							10,576,349	0	0	0	0	0	0	0	0	10,576,349	10,576,349	0	0	0	2,008,74
57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	04/28/2021	1,111,242	0	0	0	0	0	0	0	0	0	1,111,242	1,111,242	0	0	0	552,46
BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014	04/29/2021	197,054	0	0	0	0	0	0	0	0	0	197,054	197,054	0	0	0	1,116,56
CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	04/21/2021	18,802	0	0	0	0	0	0	0	0	0	18,802	18,802	0	0	0	0
CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	04/22/2021	668,090	0	0	0	0	0	0	0	0	0	668,090	668,090	0	0	0	15,36
Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019	06/30/2021	1,919,213	0	0	0	0	0	0	0	0	0	1,919,213	1,919,213	0	0	0	0
KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	04/30/2021	700,816	0	0	0	0	0	0	0	0	0	700,816	700,816	0	0	0	626,50
PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	05/01/2021	787,150	0	0	0	0	0	0	0	0	0	787,150	787,150	0	0	0	1,938,15
PROVIDENCE EQUITY PRNTS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRNTS VI L.P.	03/16/2007	04/01/2021	23,994	0	0	0	0	0	0	0	0	0	23,994	23,994	0	0	0	0
Sands Capital Private Growth F Global Venture Fund I	Arlington	VA	Sands Capital Private Growth F Global Venture Fund I	06/28/2017	06/28/2021	2,396,722	0	0	0	0	0	0	0	0	0	2,396,722	2,396,722	0	0	0	0
SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	05/05/2021	19,286	0	0	0	0	0	0	0	0	0	19,286	19,286	0	0	0	1,34
SILVER LAKE PARTNERS L.P.	WILMINGTON	DE	SILVER LAKE PARTNERS L.P.	04/30/2019	06/30/2021	32,516	0	0	0	0	0	0	0	0	0	32,516	32,516	0	0	0	0
SNOV PHIPPS IIII LP	NEW YORK	NY	SNOV PHIPPS IIII LP	01/19/2017	05/19/2021	709,293	0	0	0	0	0	0	0	0	0	709,293	709,293	0	0	0	0
SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	04/12/2021	2,387,733	0	0	0	0	0	0	0	0	0	2,387,733	2,387,733	0	0	0	2,623,54
SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018	04/08/2021	1,592,449	0	0	0	0	0	0	0	0	0	1,592,449	1,592,449	0	0	0	0
SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019	04/12/2021	162,369	0	0	0	0	0	0	0	0	0	162,369	162,369	0	0	0	0
SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	04/12/2021	89,124	0	0	0	0	0	0	0	0	0	89,124	89,124	0	0	0	662,80
1999999. Joint Venture Interests - Common Stock - Unaffiliated							12,815,852	0	0	0	0	0	0	0	0	12,815,852	12,815,852	0	0	0	7,536,78
FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	06/25/2021	750,000	0	0	0	0	0	0	0	0	0	750,000	750,000	0	0	0	0
FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	06/29/2021	675,000	0	0	0	0	0	0	0	0	0	675,000	675,000	0	0	0	0
FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	06/25/2021	675,000	0	0	0	0	0	0	0	0	0	675,000	675,000	0	0	0	0
FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	05/20/2021	3,291,536	0	0	0	0	0	0	0	0	0	3,291,536	3,291,536	0	0	0	0
FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	05/20/2021	665,175	0	0	0	0	0	0	0	0	0	665,175	665,175	0	0	0	0
FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B	12/17/2013	05/20/2021	1,425,000	0	0	0	0	0	0	0	0	0	1,425,000	1,425,000	0	0	0	0

E03.

STATEMENT AS OF JUNE 30, 2021 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 Consider- ation	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 Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
2099999. Joint Venture Interests - Common Stock - Affiliated					7,481,711		0	0	0	0	0	0	7,481,711	7,481,711	0	0	0	0
000000-00-0 .....	CABOT INDUSTRIAL VALUE FUND V, LP .....	BOSTON .....	MA .....	RETURN OF CAPITAL .....	08/22/2017	06/08/2021	26,737,002						967,742	967,742				392,670
2199999. Joint Venture Interests - Real Estate - Unaffiliated					26,737,002		0	0	0	0	0	0	967,742	967,742	0	0	0	392,670
000000-00-0 .....	W&S REAL ESTATE HOLDINGS, LLC .....	CINCINNATI .....	OH .....	RETURN OF CAPITAL .....	12/01/2006	06/29/2021	888,622,846						74,407,960	74,407,960				97,062,258
2299999. Joint Venture Interests - Real Estate - Affiliated					888,622,846		0	0	0	0	0	0	74,407,960	74,407,960	0	0	0	97,062,258
4899999. Total - Unaffiliated					50,367,373		0	0	0	0	0	14	24,598,113	24,598,113	0	0	0	9,938,203
4999999. Total - Affiliated					900,531,143		0	0	0	0	0	0	86,316,257	86,316,257	0	0	0	97,062,258
5099999 - Totals					950,898,516		0	0	0	0	0	14	110,914,370	110,914,370	0	0	0	107,000,461

## STATEMENT AS OF JUNE 30, 2021 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, NAIC Designation Modifier and SVO Adminis- trative Symbol
38375B-JI-3	GNR 2011-H02 BA 4.450% 02/20/61		.05/01/2021	Interest Capitalization		1,857	1,857	0	1.A
<b>0599999. Subtotal - Bonds - U.S. Governments</b>									
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2021	Interest Capitalization		51,326	51,326	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2021	Interest Capitalization		22,612	22,612	0	1.A
3136AU-09-5	FNR 2016-98 BZ 4.000% 01/25/57		.06/01/2021	Interest Capitalization		99,410	99,410	0	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		.06/01/2021	Interest Capitalization		56,805	56,805	0	1.A
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		.06/01/2021	Interest Capitalization		89,473	89,473	0	1.A
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.300% 11/15/54		.05/12/2021	BARCLAYS		100,000	100,000	22	1.F FE
PORTCI-NB-D	PORT OF GREATER CINCINNATI DEV BOND 0.150% 06/01/26		.06/01/2021	PRIVATE PLACEMENT		875,000	875,000	0	5.B GI
PORTCI-NN-T	PORT OF GREATER CINCINNATI DEV NOTE SERIES 2021 0.150% 06/01/26		.06/01/2021	PRIVATE PLACEMENT		125,000	125,000	0	5.B GI
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>									
00914A-AN-2	AIR LEASE CORP 0.469% 12/15/22		.05/27/2021	WELLS FARGO		4,000,000	4,000,000	0	2.B FE
209111-GB-3	CONSOLIDATED EDISON OF NY 3.600% 06/15/61		.06/03/2021	BARCLAYS		4,979,950	5,000,000	0	1.G FE
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		.06/09/2021	CITIGROUP GLOBAL MKTS		850,000	850,000	0	1.G FE
67077M-AQ-1	NUTRIEN LTD COM 6.125% 01/15/41	A.	.06/24/2021	SEAPORT GROUP LLC		7,133,600	5,000,000	138,663	2.B FE
12565W-AC-5	CK HUTCHISON INTNTL 21 3.125% 04/15/41	D.	.04/12/2021	CITIGROUP GLOBAL MKTS		4,917,300	5,000,000	0	1.F FE
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D.	.06/30/2021	TD SECURITIES		5,372,600	5,372,000	57,263	1.G FE
636203-AA-9	NATIONAL GAS CO 6.050% 01/15/36	D.	.06/10/2021	OPPENHEIMER & CO		10,112,655	9,590,000	241,748	3.A FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
<b>8399997. Total - Bonds - Part 3</b>									
<b>8399998. Total - Bonds - Part 5</b>									
<b>8399999. Total - Bonds</b>									
BEAMT1-23-4	Beam Technologies Inc. Series E Preferred Stock		.04/01/2021	PRIVATE PLACEMENT		71,289,000	2,999,991	0	6. *
29273V-50-6	ENERGY TRANSFER EQUITY LP PREFERRED		.04/05/2021	Tax Free Exchange		13,200,000	262,944	0	3.B FE
70509V-80-3	PEBBLEBROOK HOTEL TRUST PREFERRED		.05/06/2021	ADVANTUS CAPITAL MANAGEMENT		15,900,000	397,500	0	3.C 2
867892-80-4	SUNSTONE HOTEL INVESTORS PREFERRED	D.	.05/11/2021	ADVANTUS CAPITAL MANAGEMENT		16,500,000	412,500	0	3.C 2
EP0597-28-6	BROOKFIELD INFRASTRUCTUR PREFERRED	D.	.06/16/2021	ADVANTUS CAPITAL MANAGEMENT		64,000	1,606	0	2.C FE
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
<b>8999997. Total - Preferred Stocks - Part 3</b>									
<b>8999998. Total - Preferred Stocks - Part 5</b>									
<b>8999999. Total - Preferred Stocks</b>									
00130H-10-5	AES CORP		.05/13/2021	ADVANTUS CAPITAL MANAGEMENT		800,000	19,944	0	
008492-10-0	AGREE REALTY CORP REIT		.06/17/2021	ADVANTUS CAPITAL MANAGEMENT		700,000	49,669	0	
023135-10-6	AMAZON.COM INC		.05/18/2021	Various		426,000	1,405,013	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		.04/12/2021	ADVANTUS CAPITAL MANAGEMENT		500,000	21,720	0	
025537-10-1	AMERICAN ELECTRIC POWER		.06/23/2021	ADVANTUS CAPITAL MANAGEMENT		4,700,000	402,071	0	
053484-10-1	AVALON BAY COMMUNITIES REIT		.05/04/2021	ADVANTUS CAPITAL MANAGEMENT		400,000	76,616	0	
05722G-10-0	BAKER HUGHES CO COMMON		.06/21/2021	ADVANTUS CAPITAL MANAGEMENT		4,500,000	98,637	0	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		.05/18/2021	S. G. COWEN SECURITIES CORP.		5,882,000	1,700,875	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		.06/22/2021	ADVANTUS CAPITAL MANAGEMENT		1,300,000	42,344	0	
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON		.04/20/2021	ADVANTUS CAPITAL MANAGEMENT		400,000	17,155	0	
125896-10-0	CMS ENERGY CORP		.06/18/2021	ADVANTUS CAPITAL MANAGEMENT		1,700,000	101,422	0	
14174T-10-7	CARETRUST REIT INC REIT		.06/14/2021	ADVANTUS CAPITAL MANAGEMENT		900,000	21,511	0	
16411R-20-8	CHENIERE ENERGY INC		.06/22/2021	Morgan Stanley		11,000,000	941,021	0	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		.06/17/2021	ADVANTUS CAPITAL MANAGEMENT		11,300,000	292,355	0	
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		.06/03/2021	ADVANTUS CAPITAL MANAGEMENT		1,600,000	76,028	0	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		.06/30/2021	Various		97,200,000	2,668,519	0	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		.04/12/2021	ADVANTUS CAPITAL MANAGEMENT		700,000	15,253	0	
24703L-20-2	DELL TECH COMMON		.06/30/2021	PRIVATE EQUITY DIST		325,000	32,516	0	
252784-30-1	DIAMONDRock HOSPITALITY CO REIT		.05/21/2021	ADVANTUS CAPITAL MANAGEMENT		11,982,000	120,781	0	
25746U-10-9	DOMINION RESOURCES		.06/24/2021	ADVANTUS CAPITAL MANAGEMENT		2,300,000	174,410	0	
26441C-20-4	DUKE ENERGY		.04/27/2021	ADVANTUS CAPITAL MANAGEMENT		800,000	79,904	0	
27616P-10-3	EASTERLY GOVERNMENT PROPERTY I COMMON		.06/11/2021	ADVANTUS CAPITAL MANAGEMENT		4,800,000	102,624	0	
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		.06/01/2021	BMO CAPITAL MARKETS CORP EQ		2,500,000	21,531	0	

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29273V-10-0	ENERGY TRANSFER EQUITY LP		.06/28/2021	Various	50,900,000	431,897			0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		.06/24/2021	Various	53,200,000	1,281,516			0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		.04/13/2021	ADVANTUS CAPITAL MANAGEMENT	9,900,000	232,650			0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		.05/03/2021	ADVANTUS CAPITAL MANAGEMENT	800,000	230,748			0
30303M-10-2	FACEBOOK INC-A		.05/18/2021	S. G. COWEN SECURITIES CORP.	8,846,000	2,777,312			0
316773-10-0	FIFTH THIRD BANCORP		.06/07/2021	S. G. COWEN SECURITIES CORP.	115,993,000	4,578,964			0
320209-10-9	FIRST FINANCIAL BANCORP		.04/13/2021	Various	123,642,000	3,006,561			0
344849-10-4	FOOT LOCKER INC		.04/30/2021	WILLIAM BLAIR	10,900,000	643,658			0
371927-10-4	GENESIS ENERGY L.P.		.06/01/2021	Various	32,950,000	310,481			0
374297-10-9	GETTY REALTY CORP REIT		.05/24/2021	ADVANTUS CAPITAL MANAGEMENT	900,000	27,129			0
38141G-10-4	GOLDMAN SACHS GROUP INC		.05/18/2021	S. G. COWEN SECURITIES CORP.	8,155,000	2,998,753			0
40412C-10-1	HCA HOLDINGS INC		.05/18/2021	ADVANTUS CAPITAL MANAGEMENT	12,402,000	2,567,415			0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		.04/20/2021	ADVANTUS CAPITAL MANAGEMENT	500,000	25,685			0
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		.05/26/2021	HOWARD WEIL	1,500,000	38,126			0
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		.06/21/2021	Various	24,822,000	3,045,641			0
444097-10-9	HUDSON PACIFIC PROPERTIES INC REIT		.06/30/2021	ADVANTUS CAPITAL MANAGEMENT	1,900,000	53,033			0
446150-10-4	HUNTINGTON BANCSHARES INC		.04/05/2021	S. G. COWEN SECURITIES CORP.	185,231,000	2,990,017			0
45378A-10-6	INDEPENDENCE REALTY TRUST INC REIT		.05/19/2021	ADVANTUS CAPITAL MANAGEMENT	7,400,000	120,708			0
480200-10-7	JONES LANG LASALLE INC		.05/18/2021	S. G. COWEN SECURITIES CORP.	12,968,000	2,627,245			0
48123V-10-2	J2 GLOBAL INC		.05/25/2021	Various	20,800,000	2,618,823			0
49427F-10-8	KILROY REALTY CORP REIT		.04/30/2021	ADVANTUS CAPITAL MANAGEMENT	1,800,000	121,495			0
49446R-10-9	KIMCO REALTY CORP		.06/23/2021	ADVANTUS CAPITAL MANAGEMENT	14,400,000	306,978			0
55303A-10-5	MG M GROWTH PROPERTIES LLC-A REIT		.06/02/2021	ADVANTUS CAPITAL MANAGEMENT	700,000	24,792			0
55336V-10-0	MPLX LP LIMITED PARTNERS		.06/24/2021	Various	10,200,000	294,673			0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		.05/04/2021	ALTA CORP CAPITAL	750,000	24,350			0
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		.06/21/2021	Various	23,200,000	1,161,487			0
56585A-10-2	MARATHON PETROLEUM CORP		.05/14/2021	RBC/DAIN	100,000	5,905			0
61174X-10-9	MONSTER BEVERAGE CORP		.05/18/2021	S. G. COWEN SECURITIES CORP.	27,468,000	2,507,809			0
61218C-10-3	MONTAUK RENEWABLES INC		.06/30/2021	Various	173,053,000	1,491,724			0
629377-50-8	NRG ENERGY INC		.06/17/2021	ADVANTUS CAPITAL MANAGEMENT	6,500,000	231,102			0
65339F-10-1	NEXTERA ENERGY INC		.05/04/2021	ADVANTUS CAPITAL MANAGEMENT	2,700,000	207,920			0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		.06/16/2021	ADVANTUS CAPITAL MANAGEMENT	2,000,000	142,412			0
67058H-10-2	NUSTAR ENERGY LP		.06/24/2021	ADVANTUS CAPITAL MANAGEMENT	9,300,000	173,737			0
681936-10-0	OMEGA HEALTHCARE REIT		.05/13/2021	ADVANTUS CAPITAL MANAGEMENT	500,000	17,760			0
682680-10-3	ONEOK INC		.04/09/2021	Various	1,700,000	85,315			0
683344-10-5	ONTO INNOVATION INC ONTO		.05/26/2021	Various	41,200,000	2,809,261			0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		.06/03/2021	ADVANTUS CAPITAL MANAGEMENT	6,800,000	154,606			0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		.04/08/2021	Various	30,700,000	931,977			0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		.06/01/2021	ADVANTUS CAPITAL MANAGEMENT	5,000,000	90,658			0
726503-10-5	PLAINS ALL AMER PIPELINE LP		.04/29/2021	ADVANTUS CAPITAL MANAGEMENT	6,400,000	58,238			0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		.04/20/2021	S. G. COWEN SECURITIES CORP.	14,000,000	128,496			0
737630-10-3	POTLATCH CORPORATION REIT		.06/23/2021	ADVANTUS CAPITAL MANAGEMENT	4,900,000	274,371			0
74051N-10-2	PREMIER INC-CLASS A		.05/26/2021	Various	76,000,000	2,639,817			0
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		.05/17/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	24,943			0
74965L-10-1	RLJ LODGING TRUST REIT		.04/20/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	19,643			0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		.06/23/2021	BARCLAYS	3,000,000	33,146			0
75513E-10-1	RAYTHEON CO RAYTHEON		.05/18/2021	S. G. COWEN SECURITIES CORP.	31,020,000	2,678,105			0
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT REIT		.06/03/2021	ADVANTUS CAPITAL MANAGEMENT	1,600,000	28,911			0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		.06/22/2021	ADVANTUS CAPITAL MANAGEMENT	21,300,000	377,707			0
79466L-30-2	SALEFORCE.COM INC		.05/18/2021	S. G. COWEN SECURITIES CORP.	12,660,000	2,744,778			0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		.06/01/2021	BMO CAPITAL MARKETS CORP EQ	4,000,000	59,412			0
833445-10-9	SNOWFLAKE INC-CLASS A COMMON		.04/01/2021	PRIVATE EQUITY DIST	4,705,000	1,361,668			0
838518-10-8	SOUTH JERSEY INDUSTRIES		.06/30/2021	ADVANTUS CAPITAL MANAGEMENT	5,900,000	147,225			0
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		.06/18/2021	ADVANTUS CAPITAL MANAGEMENT	7,500,000	189,608			0
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		.05/10/2021	ADVANTUS CAPITAL MANAGEMENT	12,500,000	125,357			0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		.06/18/2021	ADVANTUS CAPITAL MANAGEMENT	14,500,000	180,988			0
87612G-10-1	TARGA RESOURCES CORP		.04/08/2021	S. G. COWEN SECURITIES CORP.	1,000,000	31,199			0

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87968A-10-4	TELLURIAN INC		.06/29/2021	Various	495,000.00	2,169,190		0	
92276F-10-0	VENTAS INC REIT		.06/30/2021	ADVANTUS CAPITAL MANAGEMENT	4,900,000	282,153		0	
92343X-10-0	VERINT SYSTEMS INC		.04/08/2021	JEFFERIES & CO	600,000	28,032		0	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		.04/08/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	19,135		0	
928542-10-9	VIVINT SMART HOME INC COMMON		.04/01/2021	PRIVATE EQUITY DIST	6,663,000	131,528		0	
92939U-10-6	WEC		.06/30/2021	ADVANTUS CAPITAL MANAGEMENT	1,700,000	151,656		0	
947890-10-9	WEBSTER FINANCIAL CORP		.05/26/2021	Various	57,000,000	3,147,385		0	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		.06/04/2021	ADVANTUS CAPITAL MANAGEMENT	13,100,000	260,248		0	
962166-10-4	WEYERHAEUSER CO		.06/18/2021	ADVANTUS CAPITAL MANAGEMENT	2,100,000	72,247		0	
98138H-10-1	WORKDAY INC-CLASS A		.06/03/2021	S. G. COWEN SECURITIES CORP.	830,000	184,210		0	
67807B-10-7	TC ENERGY CORP		.06/07/2021	Various	52,100,000	2,722,941		0	
000000-00-0	PEMBINA PIPELINE CORP		.06/09/2021	NAT BK FINANCIAL EQ	39,000,000	1,266,630		0	
000000-00-0	ENBRIDGE INC		.06/07/2021	Various	89,200,000	3,487,546		0	
45833V-10-9	INTER PIPELINE LTD		.06/09/2021	Various	22,500,000	340,897		0	
TOTALS-A1-2	TOTAL SA	B.	.05/20/2021	EXANE INC	65,200,000	3,057,602		0	
D27348-26-3	FRESENIUS SE & CO KGA	B.	.05/26/2021	Various	44,574,000	2,441,323		0	
617149-4A-B	USS CO LTD	B.	.05/20/2021	JPM FUNDS RECAP	179,300,000	3,068,441		0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	.05/24/2021	Various	14,343,000	3,035,134		0	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	.06/25/2021	INSTINET	1,654,000	58,769		0	
F5333N-10-0	JOCDEAUX SA	B.	.05/21/2021	EXANE INC	87,100,000	2,566,611		0	
H00392-31-8	ADECCO GROUP AG-REG	B.	.05/20/2021	JPM FUNDS RECAP	37,500,000	2,503,932		0	
H3816Q-10-2	LAFLAGEHOLCIM LTD-REG	B.	.05/20/2021	GOLDMAN SACHS	51,500,000	3,030,078		0	
H5820Q-15-0	NOVARTIS AG-REG	B.	.05/20/2021	GOLDMAN SACHS	34,700,000	3,036,595		0	
Y26790-11-8	GALAXY ENTERTAINMENT GROUP L	B.	.05/20/2021	JEFFERIES & CO INC-EQ	375,000,000	2,988,498		0	
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	B.	.05/20/2021	CLSA	37,300,000	2,626,705		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						103,653,340	XXX	0	XXX
PFF#CS-00-1	Pro Football Focus		.04/01/2021	PRIVATE PLACEMENT	95,000	477,313		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						477,313	XXX	0	XXX
46432F-38-8	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		.04/05/2021	Various	3,421,000	358,637		0	
78462F-10-3	SPDR TRUST SERIES 1		.05/17/2021	KNIGHT SECURITIES	60,328,000	25,034,159		0	
919540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		.06/02/2021	TOUCHSTONE SECURITIES	1,860,519	33,132		0	
919540-22-4	TOUCHSTONE SMALL COMPANY-Y		.06/18/2021	TOUCHSTONE SECURITIES	6,275,376	45,017		0	
91954W-79-1	TOUCHSTONE CORE BOND FUND-Y		.06/28/2021	TOUCHSTONE SECURITIES	18,945,728	210,461		0	
91954W-81-7	TOUCHSTONE HIGH YIELD-Y		.06/28/2021	TOUCHSTONE SECURITIES	15,148,717	128,287		0	
91954X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.06/02/2021	TOUCHSTONE SECURITIES	794,219	48,197		0	
91954X-44-3	TOUCHSTONE VALUE FUND CLASS Y		.06/28/2021	TOUCHSTONE SECURITIES	8,489,496	92,872		0	
91954X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.06/18/2021	TOUCHSTONE SECURITIES	1,955,783	81,045		0	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		.06/18/2021	TOUCHSTONE SECURITIES	1,189,288	32,115		0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.06/28/2021	TOUCHSTONE SECURITIES	3,472,161	.77,199		0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		.06/18/2021	TOUCHSTONE SECURITIES	5,231,669	110,592		0	
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		.04/01/2021	DIVIDEND REINVESTMENT	21,580,766	220,987		0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		.06/02/2021	TOUCHSTONE SECURITIES	7,319,930	67,698		0	
9499999. Subtotal - Common Stocks - Mutual Funds						26,540,398	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						130,671,051	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						130,671,051	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						134,745,592	XXX	0	XXX
9999999 - Totals						173,629,222	XXX	437,696	XXX

## STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Tempora- ry Impair- ment Recog- nized	13 Current Year's Other Than Tempora- ry Impair- ment Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.36202K-UV-5	G2 G2 8696 2.250% 09/20/25 .....		06/01/2021	Paydown .....		242	242	249	234	0	8	0	8	0	242	0	0	0	0	0	0	0	0	.09/20/2025 .....	1.A .....
.36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24 .....		06/01/2021	Paydown .....		173	173	155	166	0	6	0	6	0	173	0	0	0	0	0	0	0	0	.02/15/2024 .....	1.A .....
.36203D-J4-3	GNMA GN 345983 6.500% 12/15/23 .....		06/01/2021	Paydown .....		193	193	173	187	0	7	0	7	0	193	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36203D-JE-1	GNMA GN 345961 6.500% 11/15/23 .....		06/01/2021	Paydown .....		267	267	239	258	0	9	0	9	0	267	0	0	0	0	0	0	0	0	.11/15/2023 .....	1.A .....
.36203D-JL-5	GNMA GN 345967 6.500% 11/15/23 .....		06/01/2021	Paydown .....		68	68	58	65	0	3	0	3	0	68	0	0	0	0	0	0	0	0	.11/15/2023 .....	1.A .....
.36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24 .....		06/01/2021	Paydown .....		102	102	87	96	0	5	0	5	0	102	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36203K-7M-0	GNMA GN 352000 6.500% 12/15/23 .....		06/01/2021	Paydown .....		823	823	738	795	0	29	0	29	0	823	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36203K-KX-1	GNMA GN 351410 6.500% 01/15/24 .....		06/01/2021	Paydown .....		255	255	221	243	0	12	0	12	0	255	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36203L-4H-2	GNMA GN 352824 6.500% 04/15/24 .....		06/01/2021	Paydown .....		1,009	1,009	869	957	0	52	0	52	0	1,009	0	0	0	0	0	0	0	0	.04/15/2024 .....	1.A .....
.36203L-S5-2	GNMA GN 352540 6.500% 01/15/24 .....		06/01/2021	Paydown .....		3,461	3,461	3,000	3,300	0	161	0	161	0	3,461	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36203M-JM-3	GNMA GN 353168 6.500% 12/15/23 .....		06/01/2021	Paydown .....		62	62	55	59	0	2	0	2	0	62	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36203N-GL-7	GNMA GN 354675 6.500% 10/15/23 .....		06/01/2021	Paydown .....		281	281	252	272	0	9	0	9	0	281	0	0	0	0	0	0	0	0	.10/15/2023 .....	1.A .....
.36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23 .....		06/01/2021	Paydown .....		116	116	104	112	0	4	0	4	0	116	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23 .....		06/01/2021	Paydown .....		134	134	120	129	0	5	0	5	0	134	0	0	0	0	0	0	0	0	.11/15/2023 .....	1.A .....
.36203U-Z7-0	GNMA 30 YR GN 359661 6.500% 12/15/23 .....		06/01/2021	Paydown .....		340	340	294	324	0	16	0	16	0	340	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36203V-NII-4	GNMA 30 YR GN 361405 6.500% 02/15/24 .....		06/01/2021	Paydown .....		202	202	181	194	0	7	0	7	0	202	0	0	0	0	0	0	0	0	.02/15/2024 .....	1.A .....
.36203Y-2F-7	GNMA 30 YR GN 363574 6.500% 12/15/23 .....		06/01/2021	Paydown .....		319	319	286	308	0	11	0	11	0	319	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36204C-GZ-9	GNMA 30 YR GN 366388 6.500% 12/15/23 .....		06/01/2021	Paydown .....		357	357	320	345	0	12	0	12	0	357	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36204C-7L-9	GNMA 30 YR GN 366394 6.500% 01/15/24 .....		06/01/2021	Paydown .....		209	209	187	201	0	7	0	7	0	209	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23 .....		06/01/2021	Paydown .....		50	50	43	47	0	3	0	3	0	50	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36204J-B2-1	GNMA GN 370957 6.500% 12/15/23 .....		06/01/2021	Paydown .....		401	401	360	387	0	14	0	14	0	401	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36204J-KH-8	GNMA GN 371196 6.500% 12/15/23 .....		06/01/2021	Paydown .....		978	978	877	944	0	34	0	34	0	978	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36204J-KN-5	GNMA GN 371201 6.500% 12/15/23 .....		06/01/2021	Paydown .....		506	506	453	488	0	18	0	18	0	506	0	0	0	0	0	0	0	0	.12/15/2023 .....	1.A .....
.36204J-L2-0	GNMA GN 371245 6.500% 01/15/24 .....		06/01/2021	Paydown .....		1,051	1,051	911	1,002	0	49	0	49	0	1,051	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204J-L7-9	GNMA GN 371250 6.500% 01/15/24 .....		06/01/2021	Paydown .....		583	583	504	556	0	28	0	28	0	583	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204K-SW-9	GNMA GN 372661 6.500% 01/15/24 .....		06/01/2021	Paydown .....		901	901	780	859	0	42	0	42	0	901	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204K-DN-0	GNMA GN 371909 6.500% 02/15/24 .....		06/01/2021	Paydown .....		422	422	365	402	0	20	0	20	0	422	0	0	0	0	0	0	0	0	.02/15/2024 .....	1.A .....
.36204K-EA-7	GNMA GN 371929 6.500% 03/15/24 .....		06/01/2021	Paydown .....		202	202	181	195	0	8	0	8	0	202	0	0	0	0	0	0	0	0	.03/15/2024 .....	1.A .....
.36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24 .....		06/01/2021	Paydown .....		3,490	3,490	3,024	3,324	0	166	0	166	0	3,490	0	0	0	0	0	0	0	0	.02/15/2024 .....	1.A .....
.36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24 .....		06/01/2021	Paydown .....		1,909	1,909	1,651	1,819	0	90	0	90	0	1,909	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24 .....		06/01/2021	Paydown .....		802	802	695	765	0	37	0	37	0	802	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24 .....		06/01/2021	Paydown .....		1,300	1,300	1,166	1,254	0	46	0	46	0	1,300	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204P-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24 .....		06/01/2021	Paydown .....		339	339	304	327	0	12	0	12	0	339	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204P-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24 .....		06/01/2021	Paydown .....		267	267	228	253	0	14	0	14	0	267	0	0	0	0	0	0	0	0	.03/15/2024 .....	1.A .....
.36204P-Y7-7	GNMA 30 YR GN 377918 6.500% 01/15/24 .....		06/01/2021	Paydown .....		130	130	113	124	0	6	0	6	0	130	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204R-YQ-5	GNMA 30 YR GN 377919 6.500% 01/15/24 .....		06/01/2021	Paydown .....		1,185	1,185	1,020	1,127	0	58	0	58	0	1,185	0	0	0	0	0	0	0	0	.01/15/2024 .....	1.A .....
.36204Y-C3-5</																									

## STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..690353-VE-1	DFC AGENCY 0.050% 06/15/34		06/15/2021	Redemption 100,0000			134,973	134,973	134,973	0	0	0	0	0	134,973	0	0	0	0	70	06/15/2034	1.A	
.912828-06-0	U S TREASURY 0.125% 04/15/21		04/15/2021	Maturity			497,929	450,000	467,750	493,567	(18,904)	794	0	(18,110)	475,457	0	22,472	22,472	0	0	0	04/15/2021	1.A
05999999. Subtotal - Bonds - U.S. Governments					918,105		870,176	887,976	914,960	(18,904)	(1,363)	0	(20,267)	0	895,633	0	22,472	22,472	5,320	XXX	XXX		
..732622-AH-8	PONTIAC MI WSTWTR TRMT FA	2.700%	06/01/22	Redemption 100,0000			2,240,000	2,240,000	2,240,000	2,240,000	0	0	0	0	0	2,240,000	0	0	0	0	30,240	06/01/2022	1.A FE
17999999. Subtotal - Bonds - U.S. States, Territories and Possessions					2,240,000		2,240,000	2,240,000	2,240,000	0	0	0	0	0	2,240,000	0	0	0	0	30,240	XXX	XXX	
..3128MB-VE-1	FGLMC FG G13209 5.000% 07/01/23		06/01/2021	Paydown			26,499	26,499	27,553	26,849	0	(350)	0	(350)	0	26,499	0	0	0	0	540	07/01/2023	1.A
..3128MT-PK-8	FGC1 FG H01326 5.500% 08/01/35		06/01/2021	Paydown			2,220	2,220	2,209	2,209	0	10	0	10	0	2,220	0	0	0	0	51	08/01/2035	1.A
..3128PP-IM-3	FGLMC FG J10378 4.500% 07/01/24		06/01/2021	Paydown			49,040	49,040	50,036	49,419	0	(379)	0	(379)	0	49,040	0	0	0	0	1,061	07/01/2024	1.A
..3128PP-MJ-9	FGLMC FG J10361 4.500% 07/01/24		06/01/2021	Paydown			7,924	7,924	8,102	7,992	0	(68)	0	(68)	0	7,924	0	0	0	0	148	07/01/2024	1.A
..3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2021	Paydown			13,255	13,255	13,760	13,494	0	(240)	0	(240)	0	13,255	0	0	0	0	247	05/01/2025	1.A
..31292G-C4-6	FHLMC FG C00091 9.000% 12/01/21		06/01/2021	Paydown			320	320	312	318	0	2	0	2	0	320	0	0	0	0	12	12/01/2021	1.A
..313267-H3-2	FG FG U80250 3.500% 03/01/33		06/01/2021	Paydown			109,388	109,388	115,003	114,073	0	(4,685)	0	(4,685)	0	109,388	0	0	0	0	1,411	03/01/2033	1.A
..313615-HN-9	FNMA FN 50637 8.000% 12/01/22		06/01/2021	Paydown			533	533	530	530	0	3	0	3	0	533	0	0	0	0	17	12/01/2022	1.A
..313745-Y4-7	FNMA FN 323031 6.000% 04/01/28		06/01/2021	Paydown			9,060	9,060	9,156	9,101	0	(41)	0	(41)	0	9,060	0	0	0	0	214	04/01/2028	1.A
..313742-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		06/01/2021	Paydown			478,846	478,846	470,990	477,498	0	1,349	0	1,349	0	478,846	0	0	0	0	8,211	12/15/2038	1.A
..313746-AS-6	FHR FHR 3794 AY 3.500% 01/15/26		06/01/2021	Paydown			43,361	43,361	46,526	44,134	0	(773)	0	(773)	0	43,361	0	0	0	0	624	01/15/2026	1.A
..3137BC-GT-0	FHR FHR 4361 IV 3.500% 05/15/44		06/01/2021	Paydown			482,387	482,387	482,675	480,723	0	1,664	0	1,664	0	482,387	0	0	0	0	6,827	05/15/2044	1.A
..3138E0-VE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2021	Paydown			121,506	121,506	118,031	119,234	0	2,271	0	2,271	0	121,506	0	0	0	0	1,510	01/01/2027	1.A
..3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2021	Paydown			140,160	140,160	140,006	139,986	0	173	0	173	0	140,160	0	0	0	0	1,740	08/01/2033	1.A
..31392J-TL-3	FNMA 2003-20 MZ 5.750% 03/25/33		06/01/2021	Paydown			186,122	186,122	178,708	182,541	0	3,581	0	3,581	0	186,122	0	0	0	0	4,597	03/25/2033	1.A
..31393U-AG-6	FN 2003-119 1A7 5.620% 11/25/33		06/01/2021	Paydown			69,043	69,043	74,270	71,531	0	(2,487)	0	(2,487)	0	69,043	0	0	0	0	1,610	11/25/2033	1.A
..31393U-AG-9	FN 2003-117 1A7 5.750% 08/25/33		06/01/2021	Paydown			139,458	139,458	151,574	145,379	0	(5,921)	0	(5,921)	0	139,458	0	0	0	0	3,374	08/25/2033	1.A
..31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2021	Paydown			144,894	144,894	140,642	142,983	0	1,911	0	1,911	0	144,894	0	0	0	0	3,231	03/15/2034	1.A
..31398F-WI-6	FHR FHR 2009-95 EY 4.000% 11/25/24		06/01/2021	Paydown			320,666	320,666	303,330	317,583	0	3,083	0	3,083	0	320,666	0	0	0	0	5,251	11/25/2024	1.A
..31398L-LM-6	FHR FHR 3609 LE 3.000% 12/15/24		06/01/2021	Paydown			28	28	28	28	0	0	0	0	0	28	0	0	0	0	0	12/15/2024	1.A
..31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2021	Paydown			75,030	75,030	71,794	74,266	0	764	0	764	0	75,030	0	0	0	0	1,219	02/25/2025	1.A
..31398R-CD-5	FN 2010-43 MZ 3.500% 05/25/25		06/01/2021	Paydown			351,139	351,139	316,574	343,882	0	7,257	0	7,257	0	351,139	0	0	0	0	5,402	05/25/2025	1.A
..31412S-D3-6	FN FN 933122 5.500% 01/01/38		06/01/2021	Paydown			386	386	391	391	0	(4)	0	(4)	0	386	0	0	0	0	9	01/01/2038	1.A
..31414D-UF-1	FNMA FN 963282 5.000% 05/01/23		06/01/2021	Paydown			11,689	11,689	12,111	11,811	0	(121)	0	(121)	0	11,689	0	0	0	0	241	05/01/2023	1.A
..31414M-4W-3	FNMA FN 97037 5.000% 11/01/23		06/01/2021	Paydown			9,455	9,455	9,869	9,601	0	(145)	0	(145)	0	9,455	0	0	0	0	194	11/01/2023	1.A
..314150-AP-1	FNMA FN 985714 5.000% 06/01/23		06/01/2021	Paydown			6,344	6,344	6,606	6,424	0	(80)	0	(80)	0	6,344	0	0	0	0	132	06/01/2023	1.A
..31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		06/01/2021	Paydown			26,333	26,333	26,979	26,566	0	(234)	0	(234)	0	26,333	0	0	0	0	421	05/01/2024	1.A
..31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		06/01/2021	Paydown			59,399	59,399	59,221	59,232	0	168	0	168	0	59,399	0	0	0	0	946	08/01/2024	1.A
..31417C-OF-5	FN FN AB5853 3.000% 08/01/32		06/01/2021	Paydown			168,528	168,528	167,422	167,554	0	974	0	974	0	168,528	0	0	0	0	2,132	08/01/2032	1.A
..31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		06/01/2021	Paydown			81,002	81,002	80,926	80,849	0	153	0	153	0	81,002	0	0	0	0	1,346	09/01/2024	1.A
..31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2021	Paydown			105,348	105,348	106,488	105,746	0	(398)	0	(398)	0	105,348	0	0	0	0	1,709	01/01/2025	1.A
..31417Y-E3-7	FNMA FN MA153 4.500% 08/01/24		06/01/2021	Paydown			19,174	19,174	19,725	19,392	0	(219)	0</td										

STATEMENT AS OF JUNE 30, 2021 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	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	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	Administrative Symbol		
.05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2021	Paydown		.44,350	.44,350	.43,984	.44,122	0	.227	0	.44,350	0	0	0	0	.935	11/25/2035	1.D FM		
.05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2021	Paydown		.35,792	.35,792	.35,046	.35,368	0	.424	0	.35,792	0	0	0	0	.858	11/25/2035	1.D FM		
.05946X-7Z-9	BAFC 2005-4 2A1 5.500% 08/25/35		05/01/2021	Paydown		1,881	1,881	1,790	1,833	0	.48	0	1,881	0	0	0	0	.39	08/25/2035	1.D FM		
.059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2021	Paydown		.41,696	.41,849	.35,037	.36,619	0	.5,077	0	.5,077	0	0	0	0	.948	09/25/2034	1.D FM		
.1248MG-AX-2	CBASS 2007-CB1 AF1B 3.264% 01/25/37		06/01/2021	Paydown		.15,273	.15,273	.8,935	.4,426	0	.10,847	0	.10,847	0	0	0	0	.105	01/25/2037	1.D FM		
	ADVANTUS CAPITAL																					
.125896-85-2	CMS ENERGY CORP PREFERRED		04/06/2021	MANAGEMENT		.19,419	.700	.17,556	.17,556	0	0	0	.0	0	.17,556	0	1,863	1,863	.514		2.C FE	
.12653T-AJ-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2021	Paydown		1,427,372	1,427,372	1,394,141	1,402,500	0	.24,871	0	.24,871	0	0	0	0	.0	.20,005	02/25/2048	1.D FM	
.12667G-AH-6	CIWALT 2005-13CB 8A 5.500% 05/25/35		06/01/2021	Paydown		.36,640	.37,349	.35,867	.35,453	0	.1,186	0	.1,186	0	0	0	0	.0	.858	05/25/2035	1.D FM	
.12667G-PV-9	CIWALT 2005-20CB 1A3 5.500% 10/25/35		06/01/2021	Paydown		.46,302	.44,385	.40,149	.37,284	0	.9,018	0	.9,018	0	0	0	0	.0	.1,111	07/25/2035	1.D FM	
.12667G-PW-7	CIWALT 2005-20CB 1A4 5.500% 07/25/35		06/01/2021	Paydown		220,801	211,662	201,246	185,951	0	.34,850	0	.34,850	0	0	0	0	.0	.5,299	07/25/2035	1.D FM	
.12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2021	Paydown		106,131	.106,334	.92,697	.86,286	0	.19,845	0	.19,845	0	0	0	0	0	.2,817	08/25/2035	1.D FM	
.12668A-AL-9	CIWALT 2005-47CB A11 5.500% 10/25/35		06/01/2021	Paydown		.60,361	.60,220	.50,638	.46,848	0	.13,513	0	.13,513	0	0	0	0	0	.1,345	10/25/2035	2.B FM	
.12668A-NW-1	CIWALT 2005-54CB 1A4 5.000% 11/25/35		06/01/2021	Paydown		.19,401	.18,238	.17,080	.16,133	0	.3,268	0	.3,268	0	0	0	0	0	.444	11/25/2035	3.B FM	
.12668B-YF-4	CIWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2021	Paydown		.13,733	.16,037	.9,881	.8,852	0	.3,852	0	.3,852	0	0	0	0	0	.411	05/25/2036	1.D FM	
.12669A-JX-7	CINH 2005-2A-7 5.500% 11/25/33		06/01/2021	Paydown		.30,311	.29,775	.25,197	.23,527	0	.6,783	0	.6,783	0	0	0	0	0	.705	11/25/2035	1.D FM	
.17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		06/01/2021	Paydown		.291,089	.295,829	.272,499	.289,539	0	.1,551	0	.1,551	0	0	0	0	0	.7,137	04/25/2036	3.B FM	
.17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		06/01/2021	Paydown		.147,484	.147,484	.147,480	.144,572	0	.2,912	0	.2,912	0	0	0	0	0	.3,004	06/25/2037	1.D FM	
.17322V-AA-2	CMLT 2014-J1 A1 3.500% 06/25/44		06/01/2021	Paydown		.152,359	.154,025	.152,927	.152,927	0	-.568	0	-.568	0	0	0	0	0	.2,166	06/25/2044	1.D FM	
.225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2021	Paydown		.29,275	.27,949	.25,548	.25,548	0	.3,727	0	.3,727	0	0	0	0	0	.725	06/25/2035	1.D FM	
.225470-VY-6	CSIC 2006-1 A49 5.500% 02/25/36		06/01/2021	Paydown		.52,062	.52,062	.50,110	.52,402	0	-.339	0	-.339	0	0	0	0	0	.1,111	02/25/2036	3.B FM	
	Dell Equipment F20202 rust 2020-2 A1																					
.24704G-AA-1	0.315% 09/22/21		06/22/2021	Paydown		.155,884	.155,884	.155,884	.155,884	0	0	0	0	0	.155,884	0	0	0	.192	09/22/2021	1.D FE	
.251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2021	Paydown		.50,789	.50,789	.46,447	.46,458	0	.4,331	0	.4,331	0	0	.50,789	0	0	0	.977	02/25/2036	1.D FM
.257559-AH-7	DOMTAR CORP 4.400% 04/01/22	Cal I	04/08/2021	103,8319		1,038,319	1,000,000	.993,250	.998,856	0	.280	0	.280	0	0	.999,136	0	.864	.864	.61,175	04/01/2022	2.C FE
	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5																					
.361856-DX-2	5.865% 09/25/34		06/01/2021	Paydown		.64,449	.64,449	.66,041	.65,979	0	-.1,530	0	-.1,530	0	0	.64,449	0	0	0	.1,521	09/25/2034	2.B FM
.3622MI-AH-7	GSN 2007-3F 2A7 5.750% 05/25/37		06/01/2021	Paydown		.8,384	.9,665	.9,208	.9,658	0	-.1,274	0	-.1,274	0	0	.8,384	0	0	0	.246	05/25/2037	3.B FM
.362334-CZ-5	GSN 2006-2F 2A13 5.750% 02/25/36		06/01/2021	Paydown		.16,960	.18,401	.17,891	.17,482	0	-.522	0	-.522	0	0	.16,960	0	0	0	.550	02/25/2036	1.D FM
.362341-CZ-7	GSMP 2005-7F 2A6 5.500% 09/25/35		06/01/2021	Paydown		.31,163	.31,163	.29,664	.30,510	0	.653	0	.653	0	0	.31,163	0	0	0	.834	09/25/2035	1.D FM
.36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/01/2021	Paydown		.2,306	.2,306	.2,375	.2,304	0	-.1	0	-.1	0	0	.2,306	0	0	0	.44	08/10/2043	1.D FM
.45660L-LV-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2021	Paydown		.40,378	.52,160	.42,889	.32,992	0	.7,386	0	.7,386	0	0	.40,378	0	0	0	.1,726	02/25/2036	1.D FM
.46412R-AD-7	IRIWE 2007-1 A23 6.650% 08/25/37		06/01/2021	Paydown		.463,623	.329,165	.314,681	.314,681	0	.148,941	0	.148,941	0	0	.463,623	0	0	0	.13,016	08/25/2037	1.D FM
.46617T-AA-2	HENDR 2014-1A 3.960% 03/15/63		06/15/2021	Paydown		.49,902	.49,902	.49,874	.49,879	0	.23	0	.23	0	0	.49,902	0	0	0	.864	03/15/2063	1.A FE
.466247-JU-8	JPMIT 2004-S2 4A4 5.500% 11/25/34		06/01/2021	Paydown		.14,972	.14,972	.15,028	.15,094	0	-.123	0	-.123	0	0	.14,972	0	0	0	.303	11/25/2034	3.B FM
.466247-ZQ-6	JPMIT 2005-S3 1A3 5.750% 01/25/36		06/01/2021	Paydown		.152,286	.152,393	.108,641	.104,161	0	.48,125	0	.48,125	0	0	.152,286	0	0	0	.1,460	01/25/2036	1.D FM
.466247-ZQ-9	JPMIT 2005-S3 1A3 5.750% 01/25/36		06/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	.0	01/25/2036	4.B FM	
.46628S-AH-6	JPMAC 2006-IIIF 1A5 6.410% 07/25/36		06/01/2021	Paydown		.80,018	.80,018	.44,642	.31,495	0	.48,523	0	.48,523	0	0	.80,018	0	0	0	.422	07/25/2036	1.D FM
.46628S-AJ-2	JPMAC 2006-IIIF 1A6 6.500% 07/25/36		06/01/2021	Paydown		.37,612	.37,612	.21,634	.15,226	0	.22,386	0	.22,386	0	0	.37,612	0	0	0	.421	07/25/2036	1.D FM
.52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		06/01/2021	Paydown		.28,313	.26,616	.21,962	.21,923	0	.6,389	0	.6,389	0	0	.28,313	0	0	0	.722	01/25/2037	2.B FM
.52523K-AJ-3	LXS 2006-17 WIF5 5.950% 12/25/42		06/01/2021	Paydown		0	.22,270	.17,507	.21,125	0	-.21,125	0	-.21,125	0	0	0	0	0	.508	12/25/2042	3.B FM	
.59217G-CY-3	MET LIFE GLOB 0.510% 05/28/21		05/28/2021	Maturity		.575,000	.575,000	.575,000	.575,000	0	0	0	0	0	.575,000	0	0	0	.1,547	05/28/2021	1.D FE	
	MORGAN STANLEY 2006-12KS A5A 6.092%																					
.61719E-AF-4	10/25/36		06/01/2021	Paydown		.38,216	.38,216	.21,141	.16,646	0	.21,570	0	.21,570	0	0	.38,216	0	0	0	.252	10/25/2036	1.D FM
.61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2021	Paydown		.189,298	.189,298	.120,275	.73,461	0	.115,838	0	.115,838	0	0	.189,298	0	0	0	.3,552	10/25/2046	1.D FM
.61752R-AL-6	MSM 2007-3X3 245 6.207% 01/25/47		06/01/2021	Paydown		.9,372	.9,372	.5,014	.3,724	0	.5,648	0	.5,648	0	0	.9,372	0	0	0	.84	01/25/2047	1.D FM
.62942K-AA-4	NPFT 2013-1 A1 3.250% 07/25/43		06/01/2021	Paydown		.244,943	.244,943	.238,819	.241,455	0	.3,488	0	.3,488	0	0	.244,943	0	0	0	.3,253	07/25/2043	1.D FM
.65538P-AP-5	NAA 2007-1 A15 6.347% 03/25/47		06/01/2021	Paydown		.69,071	.69,071	.57,438	.54,263	0	.14,808	0	.14,808	0	0	.69,071	0	0	0	.1,365	03/25/2047	1.D FM
.71817Z-AK-5	PHILIP MORRIS INTL INC 4.125% 05/17/21		05/17/2021	Maturity		.2,000,000	.2,000,000	.1,998,660	.1,999,322	0	.678	0	.678	0	0	.2,000,000	0	0	0	.41,250	05/17/2021	1.F FE
.74922E-AF-5	RALI 2006-0516 A6 6.250% 06/25/36																					

## STATEMENT AS OF JUNE 30, 2021 OF THE The Western and Southern Life Insurance Company

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol	
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)								
.863579-AM-0	SARM 2004-12 1A2 2.72% 09/25/34		06/01/2021	Paydown .....		44,714	44,714	39,487	42,075	0	2,638	0	0	0	2,638	0	44,714	0	0	0	535	09/25/2034	1.D FM
.863579-CB-2	SARM 2004-14 1A 2.67% 10/25/34		06/01/2021	Paydown .....		34,724	34,724	29,658	31,469	0	3,255	0	0	0	3,255	0	34,724	0	0	0	378	10/25/2034	1.D FM
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2021	Paydown .....		52,621	52,621	60,313	56,856	0	(4,235)	0	0	0	(4,235)	0	52,621	0	0	0	1,262	07/15/2059	1.A FE
.90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2021	Paydown .....		315,866	315,866	320,590	315,841	0	25	0	0	0	25	0	315,866	0	0	0	3,700	01/10/2045	1.D FM
.902917-AH-6	WASTE MANAGEMENT INC 7.000% 07/15/28		05/13/2021	Call 133,0760		1,330,760	1,000,000	1,274,460	1,165,054	0	(6,896)	0	0	0	(6,896)	0	1,158,158	0	(158,158)	0	388,704	07/15/2028	2.A FE
.93934F-BL-5	WMLT 2005-7 20B1 5.500% 08/25/35		06/01/2021	Paydown .....		16,058	16,684	15,988	16,076	0	(18)	0	0	0	(18)	0	16,058	0	0	0	367	08/25/2035	1.D FM
.949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		06/01/2021	Paydown .....		835,639	835,639	847,390	845,467	0	(9,828)	0	0	0	(9,828)	0	835,639	0	0	0	12,105	07/25/2049	1.D FM
.891140-BG-2	TORONTO DOMINION BANK 2.125% 04/07/21	A...	04/07/2021	Maturity .....		6,000,000	6,000,000	6,050,580	6,030,731	0	(30,731)	0	0	0	(30,731)	0	6,000,000	0	0	0	58,448	04/07/2021	1.D FE
.75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D...	04/01/2021	Redemption 100,0000		38,900	38,900	38,900	38,900	0	0	0	0	0	0	38,900	0	0	0	0	1,135	09/30/2027	1.E FE
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,036,006	31,384,494	31,489,627	31,081,867	0	571,777	0	0	0	571,777	0	31,653,649	0	(310,344)	(310,344)	5,721,649	XXX	XXX
.92978A-AA-0	IIFC 5.570% Perpet.		04/01/2021	TENDER OFFER		5,000,000	5,000,000	4,037,500	0	0	4,037,500	0	0	0	4,037,500	0	962,500	0	962,500	0	69,622	01/01/9999	2.B FE
.92978A-AA-0	IIFC 5.570% Perpet.		05/01/2021	Call 100,0000		(5,000,000)	(5,000,000)	(4,037,500)	0	0	(4,037,500)	0	0	0	(4,037,500)	0	(962,500)	0	(962,500)	0	0	01/01/9999	2.B FE
48999999. Subtotal - Bonds - Hybrid Securities						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	69,622	XXX	XXX
83999997. Total - Bonds - Part 4						44,009,726	39,310,285	39,358,604	39,024,045	(18,904)	598,811	0	579,907	0	0	39,604,897	0	0	(287,872)	(287,872)	5,899,676	XXX	XXX
83999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83999999. Total - Bonds						44,009,726	39,310,285	39,358,604	39,024,045	(18,904)	598,811	0	579,907	0	0	39,604,897	0	0	(287,872)	(287,872)	5,899,676	XXX	XXX
.29278N-40-0	ENERGY TRANSFER PARTNERS PREFERRED		04/05/2021	Tax Free Exchange		13,200,000	262,944	0.00	262,944	262,944	0	0	0	0	0	0	262,944	0	0	0	6,291	0	3.B FE
.69360J-55-2	PS BUSINESS PARKS INC PREFERRED		04/30/2021	ADVANTUS CAPITAL MANAGEMENT		200,000	5,422	0.00	5,000	5,000	0	0	0	0	0	0	5,000	0	422	422	61	0	2.B FE
.70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		05/07/2021	ADVANTUS CAPITAL MANAGEMENT		49,000	1,232	0.00	1,225	1,225	0	0	0	0	0	0	1,225	0	7	7	39	0	3.C
.70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED		05/07/2021	ADVANTUS CAPITAL MANAGEMENT		94,000	2,363	0.00	2,350	2,350	0	0	0	0	0	0	2,350	0	13	13	75	0	3.C
.74460W-64-4	PUBLIC STORAGE PREFERRED		06/29/2021	ADVANTUS CAPITAL MANAGEMENT		3,600,000	101,399	0.00	90,000	90,000	0	0	0	0	0	0	90,000	0	11,399	11,399	1,995	0	2.A FE
.804395-87-9	SAUL CENTERS INC PREFERRED		04/30/2021	ADVANTUS CAPITAL MANAGEMENT		300,000	7,913	0.00	7,500	7,068	432	0	0	0	0	0	7,500	0	413	413	225	0	4.A
.867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		06/11/2021	ADVANTUS CAPITAL MANAGEMENT		10,526,000	263,150	0.00	259,572	259,572	0	0	0	0	0	0	259,572	0	3,578	3,578	12,701	0	3.C
84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual						644,423	XXX	628,591	628,159	432	0	0	0	432	0	628,591	0	15,832	15,832	21,387	XXX	XXX	
89999997. Total - Preferred Stocks - Part 4						644,423	XXX	628,591	628,159	432	0	0	0	432	0	628,591	0	15,832	15,832	21,387	XXX	XXX	
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
89999999. Total - Preferred Stocks						644,423	XXX	628,591	628,159	432	0	0	0	432	0	628,591	0	15,832	15,832	21,387	XXX	XXX	
.015271-10-9	ALEXANDRIA REAL ESTATE REIT		05/28/2021	ADVANTUS CAPITAL MANAGEMENT		600,000	107,605	95,647	17,822	(2,156)	0	0	0	(2,156)	0	85,647	0	11,958	11,958	763	0		
.018802-10-8	ALLIANT ENERGY CORP		05/10/2021	ADVANTUS CAPITAL MANAGEMENT		1,800,000	102,861	97,771	92,754	5,017	0	0	0	5,017	0	97,771	0	5,090	5,090	5,090	1,167		
.02361E-10-8	AMERESCO INC-CL A		06/17/2021	STIFEL NICOLAUS & CO-EQ		1,500,000	94,097	74,111	0	0	0	0	0	0	0	74,111	0	19,986	19,986	0	0		
.02553E-10-6	AMERICAN EAGLE OUTFITTERS		04/30/2021	Various		16,800,000	582,164	186,385	337,176	(150,791)	0	0	0	(150,791)	0	186,385	0	395,780	395,780	2,310	0		
.03027X-10-0	AMERICAN TOWER CORP REIT		06/22/2021	ADVANTUS CAPITAL MANAGEMENT		800,000	202,721	194,674	179,568	15,106	0	0	0	15,106	0	194,674	0	8,047	8,047	1,712	0		
.053484-10-1	AVALON BAY COMMUNITIES REIT		06/02/2021	ADVANTUS CAPITAL MANAGEMENT		500,000	104,890	94,451	0	0	0	0	0	0	0	94,451	0	10,439	10,439	159	0		
.084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		06/21/2021	INSTINET		647,000	179,310	93,974	150,020	(56,046)	0	0	0	(56,046)	0	93,974	0	85,336	85,336	0	0		
.09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		04/14/2021	ADVANTUS CAPITAL MANAGEMENT		600,000	19,637	16,410	16,518	(108)	0	0	0	(108)	0	16,410	0	3,227	3,227	744	0		
.101121-10-1	BOSTON PROPERTIES INC REIT		06/02/2021	ADVANTUS CAPITAL MANAGEMENT		1,000,000	113,585	117,398	94,530	22,868	0	0	0	22,868	0	117,398	0	(3,813)	(3,813)	1,960	0		

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT	.....	05/10/2021	ADVANTUS CAPITAL MANAGEMENT	1,200,000	26,872	.....	22,294	19,860	2,434	0	0	2,434	0	22,294	0	4,578	4,578	.516			
..11135E-20-3	BROADSTONE NET LEASE INC-A COMMON	.....	06/14/2021	ADVANTUS CAPITAL MANAGEMENT	9,600,000	220,337	.....	166,948	0	0	0	0	0	0	0	166,948	0	53,389	53,389	.2,400		
..133131-10-2	CAMDEN PROPERTY TRUST REIT	.....	06/10/2021	ADVANTUS CAPITAL MANAGEMENT	2,100,000	255,097	.....	186,690	209,832	-(23,142)	0	0	-(23,142)	0	186,690	0	68,407	68,407	.3,486			
..14174T-10-7	CARETRUST REIT INC REIT	.....	04/07/2021	ADVANTUS CAPITAL MANAGEMENT	1,100,000	26,653	.....	26,431	24,398	2,033	0	0	2,033	0	26,431	0	.222	.222	.567			
..14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT	.....	05/25/2021	ADVANTUS CAPITAL MANAGEMENT	10,145,000	121,484	.....	97,392	94,957	2,435	0	0	2,435	0	97,392	0	24,091	24,091	.1,370			
..15189T-10-7	CENTERPOINT ENERGY	.....	05/14/2021	ADVANTUS CAPITAL MANAGEMENT	700,000	17,541	.....	16,338	15,148	1,190	0	0	1,190	0	16,338	0	1,203	1,203	.112			
..16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS	.....	06/25/2021	ADVANTUS CAPITAL MANAGEMENT	900,000	39,293	.....	27,148	31,725	(4,577)	0	0	(4,577)	0	27,148	0	12,145	12,145	.1,184			
..226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS	.....	05/06/2021	HEIGHT SECURITIES	1,200,000	35,375	.....	30,855	0	0	0	0	0	0	30,855	0	4,519	4,519	.750			
..22822V-10-1	CROWN CASTLE INTL CORP REIT	.....	06/10/2021	ADVANTUS CAPITAL MANAGEMENT	1,200,000	225,926	.....	115,200	191,028	-(75,828)	0	0	-(75,828)	0	115,200	0	110,726	110,726	.1,596			
..23283R-10-0	CYRUSONE INC REIT	.....	06/28/2021	ADVANTUS CAPITAL MANAGEMENT	1,900,000	140,323	.....	127,867	138,985	(11,118)	0	0	(11,118)	0	127,867	0	12,456	12,456	.1,938			
..23311P-10-0	DCP MIDSTREAM PARTNERS LP	.....	06/14/2021	ADVANTUS CAPITAL MANAGEMENT	3,600,000	101,690	.....	86,137	0	0	0	0	0	0	86,137	0	15,553	15,553	.1,638			
..233331-10-7	DTE ENERGY COMPANY	.....	05/10/2021	ADVANTUS CAPITAL MANAGEMENT	700,000	98,422	.....	78,116	84,987	(6,871)	0	0	(6,871)	0	78,116	0	20,306	20,306	.1,519			
..253868-10-3	DIGITAL REALTY TRUST INC REIT	.....	05/13/2021	ADVANTUS CAPITAL MANAGEMENT	800,000	119,713	.....	98,596	111,608	(13,012)	0	0	(13,012)	0	98,596	0	21,116	21,116	.1,824			
..26441C-20-4	DUKE ENERGY	.....	04/05/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	29,143	.....	26,160	9,156	(972)	0	0	(972)	0	26,160	0	2,983	2,983	.97			
..29273V-10-0	ENERGY TRANSFER EQUITY LP	.....	05/13/2021	Various	50,000,000	480,710	.....	399,802	18,540	2,655	0	0	2,655	0	399,802	0	.80,908	.80,908	.8,083			
..293792-10-7	ENTERPRISE PRODUCTS PARTNERS	.....	04/09/2021	HEIGHT SECURITIES	35,000,000	793,209	.....	622,710	685,650	(62,941)	0	0	(62,941)	0	622,710	0	.170,500	.170,500	.15,750			
..29444U-70-0	EQUINIX INC REIT	.....	06/22/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	320,969	.....	283,932	214,254	876	0	0	876	0	283,932	0	.37,037	.37,037	.2,296			
..294600-10-1	EQUITRANS MIDSTREAM CORP	.....	06/29/2021	Various	43,500,000	380,514	.....	328,774	146,730	1,905	0	0	1,905	0	328,774	0	.51,740	.51,740	.12,705			
..29472R-10-8	EQUITY LIFESTYLE PROPT REIT	.....	06/18/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	30,429	.....	24,916	0	0	0	0	0	0	24,916	0	5,513	5,513	.145			
..29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT	.....	06/10/2021	ADVANTUS CAPITAL MANAGEMENT	1,000,000	28,460	.....	23,500	0	0	0	0	0	0	23,500	0	4,960	4,960	.0			
..30034W-10-6	EVERGY INC	.....	04/15/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	24,816	.....	18,820	22,204	(3,384)	0	0	(3,384)	0	18,820	0	5,995	5,995	.214			
..30225T-10-2	EXTRA SPACE STORAGE INC REIT	.....	06/28/2021	ADVANTUS CAPITAL MANAGEMENT	500,000	78,698	.....	64,900	0	0	0	0	0	0	64,900	0	13,798	13,798	.200			
..32054K-10-3	FIRST INDUSTRIAL REALTY	.....	06/29/2021	ADVANTUS CAPITAL MANAGEMENT	5,700,000	293,111	.....	239,013	105,325	(1,220)	0	0	(1,220)	0	239,013	0	.54,099	.54,099	.2,164			
..35905A-10-9	FRONTDOOR INC	.....	04/30/2021	STEVENS, INC-EQ	7,900,000	422,971	.....	347,309	396,659	(49,350)	0	0	(49,350)	0	347,309	0	.75,662	.75,662	.0			
..37192T-10-4	GENESIS ENERGY L.P.	.....	05/11/2021	Various	29,000,000	288,847	.....	270,536	0	0	0	0	0	0	270,536	0	.18,311	.18,311	.4,350			
..41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT	.....	06/25/2021	ADVANTUS CAPITAL MANAGEMENT	500,000	28,798	.....	31,500	0	0	0	0	0	0	31,500	0	(2,702)	(2,702)	.175			
..42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT	.....	04/20/2021	ADVANTUS CAPITAL MANAGEMENT	2,400,000	80,194	.....	81,445	72,552	.8,893	0	0	.8,893	0	81,445	0	(1,252)	(1,252)	.720			
..44107P-10-4	HOST HOTELS & RESORTS INC	.....	04/28/2021	ADVANTUS CAPITAL MANAGEMENT	800,000	14,424	.....	13,270	0	0	0	0	0	0	13,270	0	1,154	1,154	.0			
..45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT	.....	04/13/2021	ADVANTUS CAPITAL MANAGEMENT	1,200,000	19,295	.....	18,741	16,116	2,625	0	0	2,625	0	18,741	0	.555	.555	.288			

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.46187II-10-7	INVITATION HOMES INC REIT		06/25/2021	ADVANTUS CAPITAL MANAGEMENT	3,400,000	122,667		102,640	89,100	1,584	0	0	1,584	0	102,640	0	20,027	20,027	.1,088		
.49456B-10-1	KINDER MORGAN		06/24/2021	Various	39,200,000	701,692		619,466	99,791	16,576	0	0	16,576	0	619,466	0	82,226	82,226	.10,718		
.53223X-10-5	LSI		06/02/2021	ADVANTUS CAPITAL MANAGEMENT	2,300,000	220,345		163,578	135,309	(21,657)	0	0	(21,657)	0	163,578	0	.56,767	.56,767	.2,664		
.55608B-10-5	MACQUARIE INFRASTRUCTURE CO		06/22/2021	Various	80,200,000	3,104,272		2,524,741	14,419	(2,735)	0	0	(2,735)	0	2,524,741	0	.579,531	.579,531	.4,224		
.559080-10-6	MAGELLAN MIDSTREAM PRTNS		06/14/2021	Various	11,109,000	508,850		475,437	410,013	4,913	0	0	4,913	0	475,437	0	.33,413	.33,413	.13,059		
.56585A-10-2	MARATHON PETROLEUM CORP		06/02/2021	S. C. BERNSTEIN	7,600,000	478,310		448,850	0	0	0	0	0	0	448,850	0	.29,460	.29,460	.4,408		
.59522J-10-3	MID-AMERICA APARTMENT COMM REIT		06/10/2021	ADVANTUS CAPITAL MANAGEMENT	1,200,000	193,507		139,763	152,028	(12,265)	0	0	(12,265)	0	139,763	0	.53,743	.53,743	.2,460		
.629377-50-8	NRG ENERGY INC		06/28/2021	ADVANTUS CAPITAL MANAGEMENT	900,000	36,621		33,972	0	0	0	0	0	0	33,972	0	.2,649	.2,649	.0		
.63633D-10-4	NATL HEALTH INV REIT		05/26/2021	ADVANTUS CAPITAL MANAGEMENT	3,958,000	269,181		239,123	259,941	(34,459)	0	0	(34,459)	0	239,123	0	.30,058	.30,058	.8,507		
.637417-10-6	NATL RETAIL PROP REIT		04/20/2021	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS	900,000	42,097		47,315	36,828	10,487	0	0	10,487	0	47,315	0	(5,218)	(5,218)	.468		
.65506L-10-5			05/04/2021	ALTA CORP CAPITAL	3,000,000	43,909		35,462	0	0	0	0	0	0	35,462	0	.8,447	.8,447	.563		
.681936-10-0	OMEGA HEALTHCARE REIT		04/26/2021	ADVANTUS CAPITAL MANAGEMENT	700,000	26,978		22,376	25,424	(3,048)	0	0	(3,048)	0	22,376	0	.4,602	.4,602	.469		
.682680-10-3	ONEOK INC		06/07/2021	Various	33,850,000	1,790,873		1,672,645	0	0	0	0	0	0	1,672,645	0	.118,228	.118,228	.31,650		
.683344-10-5	ONTO INNOVATION INC ONTO		06/16/2021	Various	8,400,000	618,874		570,303	0	0	0	0	0	0	570,303	0	.48,570	.48,570	.0		
.68389X-10-5	ORACLE CORP		06/03/2021	CORP.	2,286,000	185,363		70,034	147,881	(77,847)	0	0	(77,847)	0	70,034	0	.115,328	.115,328	.1,280		
.718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		05/28/2021	Various	49,500,000	2,003,566		1,517,406	0	0	0	0	0	0	1,517,406	0	.486,159	.486,159	.43,313		
.726503-10-5	PLAINS ALL AMER PIPELINE LP		06/09/2021	ADVANTUS CAPITAL MANAGEMENT	5,400,000	61,944		110,681	44,496	66,185	0	0	66,185	0	110,681	0	(48,738)	(48,738)	.1,944		
.72651A-20-7	PLAINS GP HOLDINGS LP-CL A		06/29/2021	Various	140,000,000	1,741,201		1,335,642	0	0	0	0	0	0	1,335,642	0	.405,559	.405,559	.30,330		
.74340II-10-3	PROLOGIS INC REIT		06/07/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	153,474		125,609	59,796	(1,976)	0	0	(1,976)	0	125,609	0	.27,865	.27,865	.819		
.74460D-10-9	PUBLIC STORAGE INC REIT		06/21/2021	ADVANTUS CAPITAL MANAGEMENT	1,000,000	279,840		239,415	0	0	0	0	0	0	239,415	0	.40,424	.40,424	.2,400		
.74736A-10-3	QTS REALTY TRUST INC-CL A REIT		06/30/2021	ADVANTUS CAPITAL MANAGEMENT	5,400,000	418,007		306,999	241,332	(25,569)	0	0	(25,569)	0	306,999	0	.111,009	.111,009	.4,039		
.758849-10-3	REGENCY CENTERS CORP REIT		05/07/2021	ADVANTUS CAPITAL MANAGEMENT	1,900,000	120,451		111,616	86,621	24,995	0	0	24,995	0	111,616	0	.8,835	.8,835	.2,261		
.76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		04/21/2021	ADVANTUS CAPITAL MANAGEMENT	1,000,000	17,456		15,023	13,390	1,633	0	0	1,633	0	15,023	0	.2,433	.2,433	.110		
.826696-10-4	SIGNATURE BANK		04/20/2021	INSTINET	415,000	90,704		53,371	56,145	(2,775)	0	0	(2,775)	0	53,371	0	.37,334	.37,334	.232		
.85254J-10-2	STAG INDUSTRIAL INC REIT		06/10/2021	ADVANTUS CAPITAL MANAGEMENT	3,400,000	125,385		85,867	106,488	(20,621)	0	0	(20,621)	0	.85,867	0	.39,518	.39,518	.1,930		
.855244-10-9	STARBUCKS CORP		06/21/2021	Various	3,283,000	371,907		241,809	351,215	(109,406)	0	0	(109,406)	0	241,809	0	.130,098	.130,098	.2,232		
.862121-10-0	STORE CAPITAL CORP REIT		04/27/2021	ADVANTUS CAPITAL MANAGEMENT	500,000	17,995		12,662	16,990	(4,328)	0	0	(4,328)	0	12,662	0	.5,333	.5,333	.360		
.866674-10-4	SUN COMMUNITIES INC REIT		06/22/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	68,274		58,663	15,195	(975)	0	0	(975)	0	.58,663	0	.9,611	.9,611	.411		
.87612G-10-1	TARGA RESOURCES CORP		06/25/2021	Various	63,150,000	2,839,526		2,056,693	85,735	231	0	0	231	0	2,056,693	0	.782,833	.782,833	.7,330		
.90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		05/19/2021	ADVANTUS CAPITAL MANAGEMENT	2,900,000	44,840		39,615	39,440	.175	0	0	.175	0	.39,615	0	.5,226	.5,226	.2,468		
.92343V-10-4	VERIZON COMMUNICATIONS		05/11/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	76,969		.71,244	.76,375	(5,131)	0	0	(5,131)	0	.71,244	0	.5,725	.5,725	.1,255		
.92343X-10-0	VERINT SYSTEMS INC		04/30/2021	Various	6,617,000	321,083		157,735	205,869	(76,166)	0	0	(76,166)	0	157,735	0	.163,348	.163,348	.0		
.948741-10-3	WEINGARTEN REALTY INST REIT		04/15/2021	ADVANTUS CAPITAL MANAGEMENT	4,000,000	121,372		70,862	86,680	(15,818)	0	0	(15,818)	0	.70,862	0	.50,510	.50,510	.1,200		

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.950400-10-4	WELLTOWER INC WELLTOWER INC		.06/10/2021	ADVANTUS CAPITAL MANAGEMENT	600,000	.47,202		.40,692	.38,772	1,920	0	0	1,920	0	.40,692	.0	.6,510	.6,510	.732			
.957638-10-9	WESTERN ALLIANCE BANCORP		.04/30/2021	Various	5,100,000	535,999		207,551	305,745	(98,194)	0	0	(98,194)	0	0	.207,551	.0	328,448	328,448	1,275		
.958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		.05/06/2021	HEIGHT SECURITIES	1,000,000	.20,310		.19,996	0	0	0	0	0	0	0	.19,996	0	.314	.314	.315		
.962166-10-4	WEYERHAEUSER CO		.05/10/2021	ADVANTUS CAPITAL MANAGEMENT	2,300,000	.90,376		.56,843	.77,119	(20,276)	0	0	(20,276)	0	0	.56,843	0	.33,533	.33,533	.391		
.969457-10-0	WILLIAMS COS INC		.06/03/2021	ADVANTUS CAPITAL MANAGEMENT	4,200,000	.110,705		.85,588	.84,210	1,378	0	0	1,378	0	0	.85,588	.0	.25,117	.25,117	.1,722		
.000000-00-0	PEMBINA PIPELINE CORP		.06/25/2021	NAT BK FINANCIAL EQ	16,100,000	.492,013		.440,528	.238,923	.24,606	0	0	.24,606	(18,042)	0	.459,103	.18,575	.32,909	.51,484	.6,710		
.000000-00-0	ENBRIDGE INC		.06/29/2021	Various	5,600,000	.223,459		.221,350	0	0	0	0	0	0	0	.216,823	(4,527)	.6,636	.2,109	.0		
.29250N-10-5	ENBRIDGE INC	A.	.05/05/2021	ADVANTUS CAPITAL MANAGEMENT	700,000	.27,741		.24,930	0	0	0	0	0	0	0	.24,930	.0	.2,811	.2,811	.158		
.374825-20-6	GIBSON ENERGY INC		.04/21/2021	Various	17,600,000	299,315		.248,796	.284,384	(26,584)	0	0	(26,584)	(9,004)	0	.260,012	.11,216	.39,303	.50,519	.9,650		
.45833V-10-9	INTER PIPELINE LTD		.06/03/2021	NAT BK FINANCIAL EQ	14,000,000	.235,468		.205,210	0	0	0	0	0	0	0	.206,299	.1,089	.29,169	.30,258	.461		
.493271-10-0	KEYERA CORP		.06/30/2021	ALTA CORP CAPITAL	9,000,000	.241,471		.133,580	.159,994	(16,382)	0	0	(16,382)	(10,032)	0	.147,424	.13,844	.94,047	.107,891	.6,899		
.89055A-20-3	TOPAZ ENERGY CORP		.06/29/2021	CIBC WORLD MARKET	21,200,000	.291,798		.231,047	.226,592	.9,831	0	0	.9,831	(5,376)	0	.243,709	.12,662	.48,089	.60,751	.3,400		
.G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A.	.05/19/2021	ADVANTUS CAPITAL MANAGEMENT	2,672,000	.98,104		.38,544	.115,297	(76,753)	0	0	(76,753)	0	0	.38,544	.0	.59,561	.59,561	.606		
.G23296-20-8	COMPASS GROUP PLC	B.	.05/20/2021	GOLDMAN SACHS BERENBERG CAPITAL	20,000,000	.427,829		.307,209	.372,786	(53,142)	0	0	(53,142)	(12,435)	0	.329,996	.22,788	.97,833	.120,621	.0		
.D12459-11-7	BRENNETAG AG	B.	.05/20/2021	MARKETS	4,750,000	.436,240		.200,311	.367,536	(152,005)	0	0	(152,005)	(15,220)	0	.214,770	.14,459	.221,470	.235,929	.0		
.G16252-10-1	BROOKFIELD INFRASTRUCTURE	D.	.06/01/2021	ADVANTUS CAPITAL MANAGEMENT	1,600,000	.87,779		.38,036	.79,040	(41,004)	0	0	(41,004)	0	0	.38,036	.0	.49,743	.49,743	.1,224		
.G74079-10-7	RECKITT BENCKISER GROUP PLC	B.	.05/20/2021	Various	4,550,000	.413,874		.373,500	.371,272	(11,014)	0	0	(11,014)	(21,040)	0	.407,174	.33,673	.6,700	.40,373	.6,526		
.G78283-11-9	SAVILLS PLC	B.	.05/20/2021	Various	26,400,000	.248,935		.233,536	.344,418	(91,310)	0	0	(91,310)	(19,573)	0	.261,306	.27,771	.167,629	.195,400	.6,347		
J13440-10-2	FANUC CORP	B.	.05/20/2021	CLSA	1,400,000	.317,186		.203,762	.343,838	(125,839)	0	0	(125,839)	(14,237)	0	.206,125	.2,364	.111,060	.113,424	.2,604		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					28,293,521	XXX		21,933,787	9,764,529	(1,356,244)	0	0	(1,356,244)	(124,959)	0	.22,087,699	153,914	6,205,817	6,359,731	308,114	XXX	XXX
.78462F-10-3	SPDR TRUST SERIES 1		.05/17/2021	VIRTU FINANCIAL	2,500,000	.1,035,945		.958,714	0	0	0	0	0	0	0	.958,714	.0	.77,231	.77,231	.3,194		
.891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		.06/02/2021	TOUCHSTONE SECURITIES	65,297,000	.1,194,564		.978,803	.1,106,132	(127,329)	0	0	(127,329)	0	0	.978,803	.0	.215,761	.215,761	.28		
.891540-22-4	TOUCHSTONE SMALL COMPANY-Y		.06/02/2021	TOUCHSTONE SECURITIES	9,174,000	.67,267		.48,438	.57,795	(9,357)	0	0	(9,357)	0	0	.48,438	.0	.18,829	.18,829	(50)		
.89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		.06/02/2021	TOUCHSTONE SECURITIES	50,205,000	.554,856		.498,032	.572,335	(74,303)	0	0	(74,303)	0	0	.498,032	.0	.56,824	.56,824	.4,231		
.89154W-81-7	TOUCHSTONE HIGH YIELD-Y		.06/02/2021	TOUCHSTONE SECURITIES	62,791,000	.531,453		.523,880	.533,721	(9,841)	0	0	(9,841)	0	0	.523,880	.0	.7,573	.7,573	.8,986		
.89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.06/16/2021	TOUCHSTONE SECURITIES	5,339,000	.322,941		.226,280	.286,881	(60,601)	0	0	(60,601)	0	0	.226,280	.0	.96,662	.96,662	(18,963)		
.89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		.06/02/2021	TOUCHSTONE SECURITIES	7,149,000	.83,509		.61,684	.69,705	(8,021)	0	0	(8,021)	0	0	.61,684	.0	.21,825	.21,825	(932)		
.89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.06/02/2021	TOUCHSTONE SECURITIES	3,334,000	.138,346		.92,718	.133,419	(40,701)	0	0	(40,701)	0	0	.92,718	.0	.45,628	.45,628	(10,690)		
.89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.06/16/2021	TOUCHSTONE SECURITIES	2,791,000	.67,298		.52,556	.56,592	(4,036)	0	0	(4,036)	0	0	.52,556	.0	.14,743	.14,743	.1		
.89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		.06/16/2021	TOUCHSTONE SECURITIES	12,851,000	.263,424		.161,274	.261,637	(100,363)	0	0	(100,363)	0	0	.161,274	.0	.102,150	.102,150	(42,319)		
.89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		.06/29/2021	TOUCHSTONE SECURITIES	3,432,506,000	.35,938,340		.35,158,604	.34,211,583	.726,035	0	0	.726,035	0	0	.35,158,604	0	.779,736	.779,736	.517,178		
.89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		.05/25/2021	TOUCHSTONE SECURITIES	32,825,000	.303,403		.304,116	.302,762	.809	0	0	.809	0	0	.304,116	(714)	.1,904	.1,904			
9499999. Subtotal - Common Stocks - Mutual Funds					40,501,346	XXX		39,065,099	37,592,562	.292,292	0	0	.292,292	0	0	.39,065,099	0	1,436,248	1,436,248	.462,568	XXX	XXX
9799997. Total - Common Stocks - Part 4					68,794,867	XXX		60,998,886	47,357,091	(1,063,952)	0	0	(1,063,952)	(124,959)	0	.61,152,798	153,914	7,642,065	7,795,979	.770,682	XXX	XXX
9799998. Total - Common Stocks - Part 5					XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
9799999. Total - Common Stocks					68,794,867	XXX		60,998,886	47,357,091	(1,063,952)	0	0	(1,063,952)	(124,959)	0	.61,152,798	153,914	7,642,065	7,795,979	.770,682	XXX	XXX
9899999. Total - Preferred and Common Stocks					69,439,290	XXX		61,627,477	47,985,250	(1,063,520)	0	0	(1,063,520)	(124,959)	0	.61,781,389	153,914	7,657,897	7,811,811	.792,069	XXX	XXX
9999999 - Totals					113,449,016	XXX		100,986,081	87,009,295	(1,082,424)	598,811	0	(483,613)	(124,959)	0	.101,386,286	153,914	7,370,025	7,523,939	6,691,745	XXX	XXX

## STATEMENT AS OF JUNE 30, 2021 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133 .....	Tidewater .....	N/A .....	US - Chicago Board Canada - Canadian National Stock Exchange	549300U0MTB7PD2UT305 .....	01/31/2018 .....	07/31/2042 .....	1,663 .....	0.00 .....															
PIERIADE ENERGY LTD WARRANT ES7597042 .....	Pieridae Energy .....	N/A .....			02/01/2019 .....	12/18/2021 .....	591,176 .....	5.67 .....	289,115 .....								(7,836) .....	7,836 .....					
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants								289,115 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	(7,836) .....	7,836 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other								289,115 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	(7,836) .....	7,836 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants								289,115 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	(7,836) .....	7,836 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0449999999. Total Purchased Options - Put Options								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0459999999. Total Purchased Options - Caps								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0469999999. Total Purchased Options - Floors								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0479999999. Total Purchased Options - Collars								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0489999999. Total Purchased Options - Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0499999999. Total Purchased Options								289,115 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	(7,836) .....	7,836 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0779999999. Subtotal - Written Options - Replications								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0919999999. Subtotal - Written Options - Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0939999999. Total Written Options - Put Options								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0949999999. Total Written Options - Caps								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0959999999. Total Written Options - Floors								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0969999999. Total Written Options - Collars								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0979999999. Total Written Options - Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
0989999999. Total Written Options								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1229999999. Subtotal - Swaps - Replication								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1349999999. Subtotal - Swaps - Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1359999999. Total Swaps - Interest Rate								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1369999999. Total Swaps - Credit Default								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1389999999. Total Swaps - Total Return								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1399999999. Total Swaps - Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1409999999. Total Swaps								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1479999999. Subtotal - Forwards								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1709999999. Subtotal - Hedging Other								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	
1719999999. Subtotal - Replication								0 .....	0 .....	0 .....	0 .....	0 .....	XXX	0	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX	XXX	

STATEMENT AS OF JUNE 30, 2021 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)	
1729999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									289,115	0	0	0	XXX	0	(7,836)	7,836	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									289,115	0	0	0	XXX	0	(7,836)	7,836	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

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

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

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

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

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

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO 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 .....	.....	.....	.....	64,391,228	64,391,228	.....07/01/2021 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				64,391,228	64,391,228	XXX
9999999 - Totals				64,391,228	64,391,228	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ ..... 21,600,502 Book/Adjusted Carrying Value \$ ..... 21,600,502
2. Average balance for the year Fair Value \$ ..... 26,409,667 Book/Adjusted Carrying Value \$ ..... 26,409,667
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ ..... 6,161,794 NAIC 2 \$ ..... 58,229,434 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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-U8-8 .....	DFC .....		.1.A .....	1,396,116	1,396,116	02/15/2028 .....
690353-YE-1 .....	DFC AGENCY .....		.1.A .....	4,212,619	4,212,619	06/15/2034 .....
<b>01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations</b>				<b>5,608,735</b>	<b>5,608,735</b>	<b>XXX</b>
<b>05999999. Total - U.S. Government Bonds</b>				<b>5,608,735</b>	<b>5,608,735</b>	<b>XXX</b>
<b>10999999. Total - All Other Government Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>17999999. Total - U.S. States, Territories and Possessions Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>24999999. Total - U.S. Political Subdivisions Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
62630W-GF-8 .....	TXBL MUNI FUNDING TRUST VARIOU NURSING H .....		.1.F FE .....	100,000	100,000	11/15/2054 .....
<b>28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities</b>				<b>100,000</b>	<b>100,000</b>	<b>XXX</b>
<b>31999999. Total - U.S. Special Revenues Bonds</b>				<b>100,000</b>	<b>100,000</b>	<b>XXX</b>
00914A-AN-2 .....	AIR LEASE CORP .....		.2.B FE .....	4,004,522	4,000,000	12/15/2022 .....
14913R-2E-6 .....	CATERPILLAR FINL SERVICE .....		.1.F FE .....	1,000,947	1,000,000	01/06/2022 .....
15189W-AN-0 .....	CENTERPOINT .....		.1.G FE .....	860,158	860,000	03/02/2023 .....
22550U-AA-9 .....	CREDIT SUISSE NEW YORK .....		.1.E FE .....	1,902,279	1,900,000	02/04/2022 .....
26444H-AG-6 .....	DUKE ENERGY FLORIDA LLC .....		.2.A FE .....	600,423	600,000	11/26/2021 .....
57629W-CR-9 .....	MASSMUTUAL GLOBAL FUND .....		.1.B FE .....	1,600,723	1,600,000	01/07/2022 .....
606822-AL-8 .....	MITSUBISHI UFJ FINL-SPON ADR .....		.1.G FE .....	5,467,437	5,468,226	02/22/2022 .....
65339K-BT-6 .....	NEXTERA ENERGY CAPITAL .....		.2.A FE .....	1,310,167	1,310,000	02/22/2023 .....
68235P-AK-4 .....	ONE GAS INC .....		.2.A FE .....	2,100,386	2,100,000	03/11/2023 .....
69430B-JR-9 .....	PACIFIC GAS & EL .....		.2.C FE .....	590,569	590,000	11/15/2021 .....
842400-HE-6 .....	SOUTHERN CAL EDISON .....		.1.G FE .....	850,486	850,000	06/13/2022 .....
89236T-HE-8 .....	TOYOTA .....		.1.E FE .....	2,201,635	2,200,000	02/14/2022 .....
<b>32999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>				<b>22,489,732</b>	<b>22,478,226</b>	<b>XXX</b>
<b>38999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds</b>				<b>22,489,732</b>	<b>22,478,226</b>	<b>XXX</b>
<b>48999999. Total - Hybrid Securities</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>55999999. Total - Parent, Subsidiaries and Affiliates Bonds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>59999999. Subtotal - SVO Identified Funds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>62999999. Subtotal - Unaffiliated Bank Loans</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>63999999. Total - Issuer Obligations</b>				<b>28,098,467</b>	<b>28,086,961</b>	<b>XXX</b>
<b>64999999. Total - Residential Mortgage-Backed Securities</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>65999999. Total - Commercial Mortgage-Backed Securities</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>66999999. Total - Other Loan-Backed and Structured Securities</b>				<b>100,000</b>	<b>100,000</b>	<b>XXX</b>
<b>67999999. Total - SVO Identified Funds</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>68999999. Total - Affiliated Bank Loans</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>69999999. Total - Unaffiliated Bank Loans</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>70999999. Total Bonds</b>				<b>28,198,467</b>	<b>28,186,961</b>	<b>XXX</b>
<b>73999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>79999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
<b>80999999. Total - Preferred and Common Stocks</b>				<b>0</b>	<b>0</b>	<b>XXX</b>
000000-00-0 .....	CINCHWAY CP .....		.1.A .....	2,598,479	2,598,733	09/22/2021 .....
000000-00-0 .....	CATHOLIC HEALTH INITIATV CP .....		.1.A .....	1,998,091	1,998,122	10/21/2021 .....
000000-00-0 .....	Entergy Corp CP .....		.1.A .....	2,099,016	2,099,034	08/25/2021 .....
000000-00-0 .....	LLOYDS BANK PLC CP .....		.1.E .....	1,399,471	1,399,560	09/22/2021 .....
000000-00-0 .....	METLIFE SHORT TERM FUND CP .....		.1.A .....	2,997,631	2,997,923	10/18/2021 .....
000000-00-0 .....	NEW YORK ST POWER AUTH CP .....		.1.A .....	3,297,454	3,298,378	12/01/2021 .....
000000-00-0 .....	TOTAL CAPITAL CANADA LTD CP .....		.1.E .....	2,699,480	2,699,181	08/09/2021 .....
<b>89999999. Total - Short-Term Invested Assets (Schedule DA type)</b>				<b>17,089,621</b>	<b>17,090,931</b>	<b>XXX</b>
262006-20-8 .....	BASF SE CP .....		.1.E .....	824,923	824,848	07/15/2021 .....
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE .....		.1.A .....	1,005,365	1,005,365	
	ENBRIDGE CP .....		.1.A .....	3,998,543	3,999,022	08/09/2021 .....
	EVERGY MISSOURI WEST INC CP .....		.1.A .....	2,999,964	2,999,991	07/01/2021 .....
	HITACHI CAP AMER CORP CP .....		.1.A .....	1,999,783	1,999,783	07/30/2021 .....
	LIBERTY UTILITIES CO CP .....		.1.A .....	299,941	299,967	07/26/2021 .....
	MONTANA-DAKOTA UTILITIES CP .....		.1.A .....	1,999,981	1,999,993	07/01/2021 .....
	NRUC CP .....		.1.A .....	2,499,794	2,499,794	08/02/2021 .....
<b>91999999. Total - Cash Equivalents (Schedule E Part 2 type)</b>				<b>15,628,294</b>	<b>15,628,763</b>	<b>XXX</b>
<b>99999999 - Totals</b>				<b>60,916,382</b>	<b>60,906,655</b>	<b>XXX</b>

General Interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$ .....	36,302,942	Book/Adjusted Carrying Value \$ .....	36,292,319
Fair Value \$ .....	46,619,606	Book/Adjusted Carrying Value \$ .....	46,601,657

**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 .....				(1,504,598)	3,157,500	(2,013,313)	XXX
FIFTH THIRD BANK .....	CINCINNATI, OH .....				4,800,297	3,574,225	17,540,741	XXX
GENERAL ELECTRIC CREDIT UNION .....	CINCINNATI, OH .....					3,138,990	3,140,405	3,141,868
HUNTINGTON BANK .....	COLUMBUS, OH .....					301,629	301,617	301,604
JP MORGAN/CHASE .....	NEW YORK, NY .....					2,006,433	1,901,720	484,607
KEYCORP (KEY BANK) .....	CLEVELAND, OH .....					1,635,448	1,635,603	1,635,151
PNC BANK .....	CINCINNATI, OH .....					(48,235,316)	(45,359,196)	(41,861,247)
US BANK .....	CINCINNATI, OH .....					4,110,894	4,107,531	4,108,890
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX				258,357	239,152	307,835
0199999. Totals - Open Depositories	XXX	XXX	0	0	(33,487,866)	(27,301,443)	(16,353,864)	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	(33,487,866)	(27,301,443)	(16,353,864)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	(2,191)	(3,010)	85	XXX
0599999. Total - Cash	XXX	XXX	0	0	(33,490,057)	(27,304,453)	(16,353,779)	XXX

STATEMENT AS OF JUNE 30, 2021 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
AGILENT TECHNOLOGIES INC CP			06/28/2021	0.120	07/06/2021	4,999,883	.33	0
ALLIANT CP			06/29/2021	0.120	07/06/2021	14,499,662	.97	0
AMCOR FINANCE (USA) INC CP			06/08/2021	0.120	07/06/2021	8,700,188	.667	0
AMEREN CORPORATION CP			06/28/2021	0.120	07/29/2021	19,998,000	133	0
AMER ELEC POWER CP			06/23/2021	0.170	08/11/2021	14,996,529	.567	0
AMERICAN HONDA FINANCE CP			06/25/2021	0.150	08/05/2021	17,996,925	.450	0
AMERICAN HONDA FINANCE CP			06/28/2021	0.190	09/22/2021	12,294,417	.195	0
CATHOLIC HEALTH INITIATV CP			06/25/2021	0.180	08/26/2021	14,386,539	.432	0
CENTERPOINT ENERGY INC CP			06/24/2021	0.130	07/14/2021	13,499,025	.341	0
CENTERPOINT ENERGY RESOU CP			06/22/2021	0.140	07/16/2021	7,557,295	.265	0
CENTERPOINT ENERGY RESOU CP			06/21/2021	0.150	07/19/2021	1,299,848	.54	0
DUKE ENERGY CP			06/29/2021	0.120	08/11/2021	2,999,570	.20	0
ETNPP CP			06/30/2021	0.100	07/01/2021	4,199,998	.12	0
ETNPP CP			05/27/2021	0.150	07/02/2021	7,148,928	1,043	0
ETNPP CP			06/02/2021	0.160	07/06/2021	19,996,978	2,578	0
ENBRIDGE CP			06/25/2021	0.160	07/23/2021	24,996,889	.667	0
ENBRIDGE CP			06/30/2021	0.220	08/09/2021	3,999,022	.24	0
EVERGY INC CP			06/08/2021	0.160	07/07/2021	23,596,958	2,412	0
EVERGY MISSOURI WEST INC CP			06/30/2021	0.110	07/01/2021	2,999,991	.9	0
EVERGY MISSOURI WEST INC CP			06/30/2021	0.130	07/08/2021	4,499,870	.16	0
FIDELITY NATRL INFO SERV CP			06/22/2021	0.230	07/26/2021	5,998,697	.345	0
FISERV INC CP			06/17/2021	0.150	07/01/2021	12,499,271	.729	0
FISERV INC CP			06/29/2021	0.120	07/06/2021	14,499,662	.97	0
HITACHI CAP AMER CORP CP			06/29/2021	0.200	07/26/2021	14,997,750	.167	0
HITACHI CAP AMER CORP CP			06/30/2021	0.130	07/30/2021	1,999,783	.7	0
HYUCA CP			06/29/2021	0.150	07/29/2021	29,996,250	.250	0
LIBERTY UTILITIES CO CP			05/25/2021	0.150	07/09/2021	17,996,625	2,775	0
LIBERTY UTILITIES CO CP			06/28/2021	0.140	07/26/2021	11,748,721	.137	0
LIBERTY UTILITIES CO CP			06/24/2021	0.150	08/13/2021	7,998,333	.233	0
MONTANA-DAKOTA UTILITIES CP			06/30/2021	0.120	07/01/2021	17,998,612	1,388	0
MOTIVA ENTERPRISES LLC CP			06/16/2021	0.150	07/07/2021	4,519,605	.283	0
NRUC CP			06/30/2021	0.090	08/02/2021	2,499,794	.6	0
OGLETHORP CP			06/08/2021	0.130	07/13/2021	22,097,207	1,836	0
POTOMAC CP			06/28/2021	0.120	07/19/2021	17,148,800	.172	0
REALTY INCOME CORP CP			06/10/2021	0.160	07/08/2021	19,987,511	1,867	0
SAN DIEGO GAS & ELEC CO CP			06/25/2021	0.140	07/09/2021	26,998,845	.315	0
SEMPRA ENERGY CP			06/25/2021	0.160	07/19/2021	1,999,787	.53	0
SOUTH JERSEY GAS COMPANY CP			06/30/2021	0.120	07/01/2021	7,899,974	.26	0
SOUTHERN CO FUNDING CP			06/25/2021	0.120	07/07/2021	4,754,810	.95	0
TAMPA ELECTRIC CO CP			06/18/2021	0.210	07/19/2021	5,998,915	.455	0
TRISTATE GEN&TRANS ASN CP			06/28/2021	0.130	09/09/2021	19,994,728	.217	0
VII CREDIT INC CP			06/08/2021	0.140	07/12/2021	33,495,571	2,996	0
VII CREDIT INC CP			06/28/2021	0.200	09/08/2021	999,600	.17	0
WECCP CP			06/17/2021	0.140	07/01/2021	10,999,401	.599	0
BASF SE CP			05/25/2021	0.130	07/15/2021	824,848	.110	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						540,629,605	25,190	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						540,629,605	25,190	0
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						540,629,605	25,190	0
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

STATEMENT AS OF JUNE 30, 2021 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
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						540,629.605	25,190	0
94975H-29-6 .....	WELLS FARGO ADVANTAGE MONEY MARKET .....	SD .....	04/01/2021 .....	.0000 .....		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 .....		06/30/2021 .....	.0000 .....		111,275.909 .....	0 .....	.872 .....
8699999. Subtotal - All Other Money Market Mutual Funds						111,275.909 .....	0 .....	872 .....
9999999 - Total Cash Equivalents						651,955,514 .....	25,190 .....	872 .....