



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

## QUARTERLY STATEMENT

AS OF SEPTEMBER 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) CompActGrp@WesternSouthernLife.com, 513-629-1871  
(E-mail Address) (FAX Number)

#### OFFICERS

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

#### OTHER

Matthew Reid Abernethy #, VP	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	Robert John DalSanto, VP	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

27th

day of

October, 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 .....	2,875,974,489	0	2,875,974,489	2,762,636,831
2. Stocks:				
2.1 Preferred stocks .....	20,342,735	0	20,342,735	18,885,626
2.2 Common stocks .....	5,168,680,495	101,511,377	5,067,169,118	4,445,633,423
3. Mortgage loans on real estate:				
3.1 First liens .....	57,217,093	0	57,217,093	57,917,086
3.2 Other than first liens .....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	19,327,052	0	19,327,052	19,870,342
4.2 Properties held for the production of income (less \$ encumbrances) .....	1,762,057	0	1,762,057	2,425,512
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ (9,599,248), cash equivalents (\$ 497,957,042) and short-term investments (\$ 50,020,945) .....	538,378,739	0	538,378,739	326,127,154
6. Contract loans (including \$ premium notes) .....	146,465,246	0	146,465,246	152,309,644
7. Derivatives .....	129,389	0	129,389	4,401,022
8. Other invested assets .....	2,346,292,668	236,359,497	2,109,933,171	1,863,693,136
9. Receivables for securities .....	8,286,664	0	8,286,664	551,020
10. Securities lending reinvested collateral assets .....	13,669,427	0	13,669,427	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) .....	11,196,526,054	337,870,874	10,858,655,180	9,731,461,522
13. Title plants less \$ charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	44,382,294	0	44,382,294	38,179,725
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,990,768	0	2,990,768	3,186,736
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....	46,281,567		46,281,567	46,128,080
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	265,820	0	265,820	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 .....	23,200,006	0	23,200,006	32,092,210
18.2 Net deferred tax asset .....	12,662,535	0	12,662,535	86,573,542
19. Guaranty funds receivable or on deposit .....	992,971	0	992,971	1,055,046
20. Electronic data processing equipment and software .....	37,644,657	27,737,309	9,907,348	9,666,544
21. Furniture and equipment, including health care delivery assets (\$ ) .....	7,280,271	7,280,271	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....	34,329,218	0	34,329,218	29,728,402
24. Health care (\$ ) and other amounts receivable .....	5,181,316	423,025	4,758,291	4,572,637
25. Aggregate write-ins for other than invested assets .....	113,882,374	113,882,374	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	11,525,619,851	487,193,853	11,038,425,998	9,982,770,410
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,276,647,597	0	1,276,647,597	1,197,356,076
28. Total (Lines 26 and 27) .....	12,802,267,448	487,193,853	12,315,073,595	11,180,126,486
<b>DETAILS OF WRITE-INS</b>				
1101. Receivables for collateral on derivatives .....			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. Prepaid expenses .....	21,232,364	21,232,364	0	
2502. Trademark license agreement .....	92,650,010	92,650,010	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) .....	113,882,374	113,882,374	0	0

STATEMENT AS OF SEPTEMBER 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 \$ ..... 2,751,734,334 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve).....	2,751,734,334	2,737,206,829
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve).....	273,575,408	271,341,822
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	191,387,029	197,564,601
4. Contract claims:		
4.1 Life .....	48,050,554	51,840,805
4.2 Accident and health .....	3,947,385	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).....	14,191,024	1,911,133
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco).....	24,524,332	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 \$ ..... 137,225 accident and health premiums .....	4,225,324	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 .....	447,101	464,043
9.4 Interest Maintenance Reserve .....	62,051,385	64,914,690
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 1,202,012 , accident and health \$ ..... and deposit-type contract funds \$ .....	1,202,012	1,595,540
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	213,865,761	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 .....	4,584,363	4,542,877
15.1 Current federal and foreign income taxes, including \$ ..... 0 on realized capital gains (losses) .....		
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 .....	794,646	1,091,875
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	14,951,180	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 .....	358,333,068	312,849,090
22. Borrowed money \$ ..... 0 and interest thereon \$ .....		12,875,000
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	402,904,536	245,411,042
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....	493,885	
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 .....	35,410,110	252,850
24.10 Payable for securities lending .....	51,528,885	67,547,313
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	45,029,288	63,601,012
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,505,625,575	4,325,029,172
27. From Separate Accounts Statement .....	1,276,647,597	1,197,356,076
28. Total liabilities (Lines 26 and 27) .....	5,782,273,172	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 .....	995,311,570	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) .....	5,117,886,338	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) .....	6,530,300,423	5,655,241,238
38. Totals of Lines 29, 30 and 37 .....	6,532,800,423	5,657,741,238
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	12,315,073,595	11,180,126,486
<b>DETAILS OF WRITE-INS</b>		
2501. Pension liability .....	19,980,605	36,645,669
2502. SCA, LP & LLC contingent liability .....	18,963,377	20,750,487
2503. Uncashed drafts and checks pending escheatment to the state .....	5,961,590	6,082,991
2598. Summary of remaining write-ins for Line 25 from overflow page .....	123,716	121,865
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	45,029,288	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 SEPTEMBER 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	162,173,750	167,365,428	226,232,419
2. Considerations for supplementary contracts with life contingencies	7,565	38,831	53,927
3. Net investment income	321,503,042	187,307,546	332,995,628
4. Amortization of Interest Maintenance Reserve (IMR)	5,073,184	4,130,873	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	263,333	0	0
9. Totals (Lines 1 to 8.3)	489,020,874	358,842,678	566,237,405
10. Death benefits	113,024,703	111,398,174	154,116,032
11. Matured endowments (excluding guaranteed annual pure endowments)	4,922,010	2,695,528	3,450,171
12. Annuity benefits	38,714,904	76,950,157	89,656,539
13. Disability benefits and benefits under accident and health contracts	14,378,229	11,521,719	15,383,910
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	31,446,588	38,328,448	49,337,279
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,264,730	4,594,860	5,994,456
18. Payments on supplementary contracts with life contingencies	211,097	236,227	310,506
19. Increase in aggregate reserves for life and accident and health contracts	16,776,645	14,911,641	23,305,595
20. Totals (Lines 10 to 19)	223,738,906	260,636,754	341,554,488
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	10,009,407	13,411,210	18,044,035
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	134,913,945	90,172,329	128,646,376
24. Insurance taxes, licenses and fees, excluding federal income taxes	13,780,051	12,031,101	17,769,170
25. Increase in loading on deferred and uncollected premiums	46,078	(110,539)	(758,442)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(38,686,209)	(76,895,103)	(89,609,104)
27. Aggregate write-ins for deductions	47,244,049	9,360,909	32,993,876
28. Totals (Lines 20 to 27)	391,046,227	308,606,661	448,640,399
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	97,974,647	50,236,017	117,597,006
30. Dividends to policyholders and refunds to members	32,510,415	39,678,552	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)	65,464,232	10,557,465	70,347,856
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,118,739)	(33,531,000)	(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)	66,582,971	44,088,465	91,692,383
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (9,006,483) (excluding taxes of \$ 587,436 transferred to the IMR)	(52,864,102)	(13,208,899)	8,870,300
35. Net income (Line 33 plus Line 34)	13,718,869	30,879,566	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)	13,718,869	30,879,566	100,562,683
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 93,796,543	415,363,301	(138,548,158)	(78,402,057)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,710,238)		808,001
40. Change in net deferred income tax	(7,206,424)	(38,721,368)	(26,657,411)
41. Change in nonadmitted assets	103,606,647	86,367,323	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	(157,493,494)	77,451,503	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	497,707,345	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	11,073,179	7,514,072	(13,846,402)
54. Net change in capital and surplus for the year (Lines 37 through 53)	875,059,185	24,985,720	229,757,453
55. Capital and surplus, as of statement date (Lines 36 + 54)	6,532,800,423	5,452,969,504	5,657,741,238
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous income	263,333		
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)	263,333	0	0
2701. Benefits for employees & agents not included elsewhere	52,534,234	10,832,280	38,086,048
2702. Change in SCA, LP & LLC contingent liability	(8,016,969)	(3,686,804)	(6,978,696)
2703. Trademark license amortization	2,549,997	2,549,997	3,399,996
2798. Summary of remaining write-ins for Line 27 from overflow page	176,787	(334,564)	(1,513,472)
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	47,244,049	9,360,909	32,993,876
5301. Change in unrecognized pension liability, net of tax	12,858,599	10,345,273	(8,402,624)
5302. Change in unrecognized other post retirement employee benefits liability, net of tax	(1,785,420)	(2,831,201)	(458,901)
5303. Change in unrecognized SERP liability, net of tax			(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)	11,073,179	7,514,072	(13,846,402)

STATEMENT AS OF SEPTEMBER 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 .....	162,484,704	167,675,563	227,380,821
2. Net investment income .....	261,717,202	148,844,611	220,269,922
3. Miscellaneous income .....	263,333	0	1,070,712
4. Total (Lines 1 to 3) .....	424,465,239	316,520,174	448,721,455
5. Benefit and loss related payments .....	210,864,910	241,382,799	307,162,835
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(38,690,459)	(76,896,961)	(89,606,712)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	115,319,907	116,641,597	158,658,357
8. Dividends paid to policyholders .....	30,447,559	33,122,109	50,921,737
9. Federal and foreign income taxes paid (recovered) net of \$ 9,092,917 tax on capital gains (losses) .....	(18,429,991)	26,639,217	24,905,318
10. Total (Lines 5 through 9) .....	299,511,926	340,888,761	452,041,535
11. Net cash from operations (Line 4 minus Line 10) .....	124,953,313	(24,368,587)	(3,320,080)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	140,204,547	218,462,437	304,543,031
12.2 Stocks .....	254,953,303	334,993,830	697,505,013
12.3 Mortgage loans .....	699,992	586,792	18,381,272
12.4 Real estate .....	0	0	725,000
12.5 Other invested assets .....	312,326,817	104,592,547	274,324,485
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(24,743)	26,434	24,420
12.7 Miscellaneous proceeds .....	98,498,559	31,575,145	8,338,322
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	806,658,475	690,237,185	1,303,841,543
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	262,507,323	131,422,369	223,909,985
13.2 Stocks .....	495,755,662	298,782,971	477,124,194
13.3 Mortgage loans .....	0	7,400,000	7,400,000
13.4 Real estate .....	1,522,739	309,594	313,983
13.5 Other invested assets .....	305,307,188	174,506,114	291,864,712
13.6 Miscellaneous applications .....	50,053,967	35,299,234	42,824,016
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,115,146,879	647,720,282	1,043,436,890
14. Net increase (or decrease) in contract loans and premium notes .....	(5,844,398)	(4,426,318)	(6,401,112)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(302,644,006)	46,943,221	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 .....	(12,875,000)	(12,875,000)	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(6,177,572)	(4,830,275)	(7,094,230)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(88,640,149)	(24,107,557)	(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) .....	389,942,279	(41,812,832)	(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) .....	212,251,585	(19,238,198)	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) .....	538,378,739	58,304,110	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 .....	48,119	55,304	8,158,259
2. Ordinary life insurance .....	145,017,667	149,825,633	195,916,786
3. Ordinary individual annuities .....	7,585	3,648	3,924
4. Credit life (group and individual) .....			0
5. Group life insurance .....	2,815,236	2,676,176	3,151,695
6. Group annuities .....			0
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	17,790,988	18,393,696	24,321,809
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	165,679,595	170,954,457	231,552,473
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	165,679,595	170,954,457	231,552,473
14. Deposit-type contracts .....	0	0	0
15. Total (Lines 13 and 14)	165,679,595	170,954,457	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

## 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	13,718,869	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>13,718,869</u>	<u>100,562,683</u>
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	6,532,800,423	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>6,532,800,423</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 SEPTEMBER 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 September 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 September 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 September 30, 2021:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	370,086
2. 12 Months or Longer	29,787

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

1. Less than 12 Months	32,548,211
2. 12 Months or Longer	692,140

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$51.4 million and \$23.2 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	129,389	—	129,389

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

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	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	26,861,601	29,438,883	185,765	285,667	—
b. Interest cost	18,772,990	32,478,252	2,208,191	4,343,596	—
c. Expected return on plan assets	(62,299,654)	(76,904,246)	—	—	—
d. Transition asset or obligation	—	—	—	—	—
e. Gains and losses	16,711,052	22,085,043	(1,216,384)	(3,386,877)	—
f. Prior service cost or credit	(434,345)	(4,624,667)	(1,043,641)	(1,391,521)	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—
h. Total net periodic benefit cost	(388,356)	2,473,265	133,931	(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	\$ 7,916,667.00
Total	XXX	XXX	\$ 500,000,000	XXX	\$ —	\$ 497,635,000	\$ 7,916,667.00

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

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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 September 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	5,970,493	—	—	—	5,970,493
Bonds: Affiliates	—	36,082,365	—	—	36,082,365
Common stock: Unaffiliated	692,326,743	—	21,415,563	2,876,183	716,618,489
Common stock: Mutual funds	262,411,644	—	—	—	262,411,644
Preferred stock	—	—	145,736	—	145,736
Derivative assets: Stock warrants	—	129,388	—	—	129,388
Separate account assets	850,431,903	133,179,817	—	293,035,888	1,276,647,608
Total assets at fair value	1,811,140,783	169,391,570	21,561,299	295,912,071	2,298,005,723

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(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy  
 Quarter Ended at 09/30/2021

Description	Beginning Balance at 07/01/2021	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 09/30/2021
a. Assets										
Preferred stock	145,736	—	—	—	—	—	—	—	—	145,736
Common stock: Unaffiliated	13,324,576	—	—	3,807,377	11,422,131	—	—	(7,138,521)	—	21,415,563
<b>Total Assets</b>	<b>13,470,312</b>	<b>—</b>	<b>—</b>	<b>3,807,377</b>	<b>11,422,131</b>	<b>—</b>	<b>—</b>	<b>(7,138,521)</b>	<b>—</b>	<b>21,561,299</b>

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.

Included in Level 2 are NAIC 6\* rated affiliated bonds. The fair value of the bonds have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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.

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,461,948,394	2,875,974,491	22,785,950	3,438,162,017	1,000,427	—	—
Common stock: Unaffiliated	716,618,489	716,618,489	692,326,743	—	21,415,563	2,876,183	—
Common stock: Mutual funds	262,411,644	262,411,644	262,411,644	—	—	—	—
Preferred stock	21,660,810	20,342,735	—	17,502,583	4,158,227	—	—
Mortgage loans	61,276,363	57,217,093	—	—	61,276,363	—	—
Cash, cash equivalents, & short-term investments	538,398,553	538,378,739	538,398,553	—	—	—	—
Other invested assets: Surplus notes	45,177,601	33,889,350	—	45,177,601	—	—	—
Securities lending reinvested collateral assets	13,669,427	13,669,427	13,669,427	—	—	—	—
Derivative assets	129,388	129,388	—	129,388	—	—	—
Separate account assets	1,276,647,608	1,276,647,608	850,431,903	133,179,817	—	293,035,888	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(3,946,482)	(3,620,625)	—	—	(3,946,482)	—	—
Securities lending liability	(51,528,885)	(51,528,885)	—	(51,528,885)	—	—	—

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

*Debt Securities, Surplus Notes, and Equity Securities*

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

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

*Mortgage Loans*

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

*Cash, Cash Equivalents and Short-Term Investments*

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

*Securities Lending Reinvested Collateral Assets*

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

*Derivative Instruments*

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

*Assets Held in Separate Accounts*

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

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

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

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

*Securities Lending Liability*

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

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

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 18.3 years. The Company's unfunded commitment for these investments is \$16.6 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 \$11.98.

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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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: ..... \$ 37,877

**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:

	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	\$ 4,189,650,361
14.24 Short-Term Investments .....	\$ 0	\$
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$
14.26 All Other .....	\$ 1,595,389,016	\$ 1,873,902,678
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 5,647,499,320	\$ 6,063,553,039
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$	\$

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ 1,071,374,141

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	\$ 4,189,650,361
14.24 Short-Term Investments .....	\$ 0	\$
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$
14.26 All Other .....	\$ 1,595,389,016	\$ 1,873,902,678
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 5,647,499,320	\$ 6,063,553,039
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. ....	\$ 51,372,043
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 51,368,855
16.3 Total payable for securities lending reported on the liability page. ....	\$ 51,528,885

STATEMENT AS OF SEPTEMBER 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 SEPTEMBER 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 .....	\$ .....
	57,171,070
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
	46,024
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)	\$ .....
	57,217,094
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 .....	108.800 %
2.2 A&H cost containment percent .....	2.900 %
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:**

- 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? .....
- If no, explain:  
.....
- Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....
- If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

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

STATEMENT AS OF SEPTEMBER 30, 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 SEPTEMBER 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.	1 Active Status (a)	Direct Business Only				7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama	AL	174,368	0	24,568		198,936
2. Alaska	AK	64,250	0	1,476		65,726
3. Arizona	AZ	653,647	0	56,472		710,119
4. Arkansas	AR	92,856	0	9,413		102,269
5. California	CA	7,670,249	0	547,523		8,217,772
6. Colorado	CO	188,244	0	16,871		205,115
7. Connecticut	CT	23,441	0	2,405		25,846
8. Delaware	DE	43,377	0	4,173		47,550
9. District of Columbia	DC	161,687	0	9,724		171,411
10. Florida	FL	5,333,370	0	1,028,861		6,362,231
11. Georgia	GA	1,006,664	0	96,786		1,103,450
12. Hawaii	HI	19,094	0	1,032		20,126
13. Idaho	ID	54,376	0	485		54,861
14. Illinois	IL	16,601,554	100	1,003,252		17,604,906
15. Indiana	IN	9,573,091	0	1,918,495		11,491,586
16. Iowa	IA	129,978	0	7,068		137,046
17. Kansas	KS	509,998	0	125,039		635,037
18. Kentucky	KY	3,549,635	0	955,555		4,505,190
19. Louisiana	LA	4,842,242	0	173,900		5,016,142
20. Maine	ME	6,456	0	1,753		8,209
21. Maryland	MD	1,770,418	0	72,481		1,842,899
22. Massachusetts	MA	28,222	0	5,208		33,430
23. Michigan	MI	4,167,290	4,066	520,299		4,691,655
24. Minnesota	MN	1,333,777	0	40,093		1,373,870
25. Mississippi	MS	104,598	0	7,172		111,770
26. Missouri	MO	2,741,535	180	355,567		3,097,282
27. Montana	MT	10,930	0	773		11,703
28. Nebraska	NE	15,829	0	307		16,136
29. Nevada	NV	287,279	0	54,311		341,590
30. New Hampshire	NH	5,841	0	403		6,244
31. New Jersey	NJ	154,528	0	10,401		164,929
32. New Mexico	NM	30,425	0	2,331		32,756
33. New York	NY	112,909	0	15,521		128,430
34. North Carolina	NC	11,363,538	0	2,747,260		14,110,798
35. North Dakota	ND	17,983	0	0		17,983
36. Ohio	OH	32,276,986	2,717	5,151,680		37,431,383
37. Oklahoma	OK	136,476	0	13,254		149,730
38. Oregon	OR	104,843	0	3,172		108,015
39. Pennsylvania	PA	6,517,194	(25)	868,885		7,386,054
40. Rhode Island	RI	4,150	0	95		4,245
41. South Carolina	SC	1,245,756	0	193,917		1,439,673
42. South Dakota	SD	11,764	0	1,742		13,506
43. Tennessee	TN	1,047,366	0	358,609		1,405,975
44. Texas	TX	4,055,845	0	531,374		4,587,219
45. Utah	UT	37,417	0	1,029		38,446
46. Vermont	VT	2,098	0	511		2,609
47. Virginia	VA	539,099	0	74,515		613,614
48. Washington	WA	144,593	0	14,709		159,302
49. West Virginia	WV	2,336,429	0	724,570		3,060,999
50. Wisconsin	WI	1,208,788	0	34,246		1,243,034
51. Wyoming	WY	5,836	0	176		6,012
52. American Samoa	AS	0	0	0		0
53. Guam	GU	159	0	0		159
54. Puerto Rico	PR	5,315	0	0		5,315
55. U.S. Virgin Islands	VI	952	0	532		1,484
56. Northern Mariana Islands	MP	0	0	0		0
57. Canada	CAN	14	0	0		14
58. Aggregate Other Aliens	OT	50,504	0	884	0	51,388
59. Subtotal	XXX	122,575,263	7,038	17,790,878	0	140,373,179
90. Reporting entity contributions for employee benefits plans	XXX	2,815,236	0	0		2,815,236
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	20,832,009	547	0		20,832,556
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0		0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,658,514	0	110		1,658,624
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0
95. Totals (Direct Business)	XXX	147,881,022	7,585	17,790,988	0	165,679,595
96. Plus Reinsurance Assumed	XXX	604,748	0	0		604,748
97. Totals (All Business)	XXX	148,485,770	7,585	17,790,988	0	166,284,343
98. Less Reinsurance Ceded	XXX	1,127,901	0	2,982,802		4,110,703
99. Totals (All Business) less Reinsurance Ceded	XXX	147,357,869	7,585	14,808,186	0	162,173,640
DETAILS OF WRITE-INS						
58001. Mexico	XXX	6,333				6,333
58002. ZZZ - Other Alien	XXX	44,171		884		45,055
58003.	XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	50,504	0	884	0	51,388
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	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	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	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	84-4351262				Alta Preston 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 Anchor Healthcare Fund II LP	.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2810787				Cincinnati Analyst Inc	.OH.	.DS.	Columbus Life Insurance Co	Ownership	.21.35	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	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1454115				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership	.14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0434449				Columbus Life Insurance Co	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.37.00	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	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1998953				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. Investor Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5593932				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	46-4321289				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							Western & Southern Investment Holdings LLC	Ownership	.23.110	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 Realty Investments, Inc	.OH.	.DS.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Ross Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.33.540	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	.16.980	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	.26.370	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	.23.110	Western & Southern Mutual Holding Co	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	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	86-3736212			Etowah Joint Venture Partners, LLC	GA	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC	IN	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC	KY	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952			Forsyth 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	41.40	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	4.150	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	17.340	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	8.670	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	22.610	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP	OH	N/A		Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP	OH	N/A		Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		Columbus Life Insurance Co	Ownership	31.610	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		National Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		The Western & Southern Life Insurance Co	Ownership	1.600	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		Western-Southern Life Assurance Co	Ownership	40.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II	OH	N/A		The Western & Southern Life Insurance Co	Ownership	20.330	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.	OH	DS		Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP	OH	N/A		Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	31-1727947			Fort Washington PE Invest III LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	16-1648796			Fort Washington PE Invest IV LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	OH	N/A		WPIPEI 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	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B	OH	N/A		WPIPEI 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		WPIPEI 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		WPIPEI 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		WPIPEI 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		WPIPEI 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		WPIPEI 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		WPIPEI 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		WPIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X	OH	N/A		The Western & Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B	OH	N/A		WPIPEI 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		WPIPEI 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		WPIPEI 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		WPIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	OH	N/A		Fort Washington PE Invest VI LP	Ownership	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	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	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	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.	WIPERO 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	
.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.	WIPERO 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.	WIPERO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		.OH.	.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.	WIPERO 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.	WIPERO 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.	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.	WIPERO IV 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.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1698272			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI II 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			WIPERI 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.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		.TX.	.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.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		.TX.	.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.	WS 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.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-4171986			Kissimmee Investor Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		.IN.	.N/A.	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		.VA.	.N/A.	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-732275			MC Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	83-1815218			Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	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	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-1024113			North Brasewood Meritage Holdings LLC	OH	NIA	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	NIA	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC	FL	NIA	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	NIA	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-4322006			PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-4322006			PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA	NIA	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	NIA	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	NIA	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	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1266981			Russell Bay Investor Holdings, LLC	NV	NIA	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	NIA	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	NIA	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	NIA	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	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2830953			Skye Apts Investor Holdings, LLC	MN	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-3588359			Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	65242	35-0457540			The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N		

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	70483	31-0487145			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..NIA.	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..NIA.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co	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, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	47-5098714			Trevi Apartment Holdings, LLC	AZ..NIA.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-5542652			Tri-State Fund II Growth LP	OH..NIA.	The Western & Southern Life Insurance Co	Ownership.	29.840	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-5542652			Tri-State Fund II Growth LP	OH..NIA.	Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH..NIA.	The Western & Southern Life Insurance Co	Ownership.	12.500	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH..NIA.	Tri-State Ventures, LLC	Ownership.	0.630	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-5542563			Tri-State Ventures II, LLC	OH..NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	31-1788428			Tri-State Ventures, LLC	OH..NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	84-3894041			TruAmerica Workforce Housing Fund LP	FL..NIA.	The Western & Southern Life Insurance Co	Ownership.	11.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH..NIA.	Integrity Life Insurance Co	Ownership.	14.810	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH..NIA.	National Integrity Life Insurance Co	Ownership.	14.810	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH..NIA.	The Lafayette Life Insurance Co	Ownership.	29.630	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH..NIA.	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..NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	83-2679115			University Shades Inv. Holdings,LLC	FL..NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	81-4132070			Vernazza Housing Investor Holdings,LLC	FL..NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	82-2226959			View High Apts Investor Holdings, LLC	MO..NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	36-4107014			Vinings Trace	OH..NIA.	WS Real Estate Holdings LLC	Ownership.	99.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	72-1388989			Vulcan Hotel LLC	AL..NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	82-1665321			W Apt. Investor Holdings, LLC	NC..NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	31-0846576			W&S Brokerage Services, Inc.	OH..DS.	Western-Southern Life Assurance Co	Ownership.	100.00	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..NIA.	WSLR Holdings LLC	Ownership.	100.00	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	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..NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	81-4930979			WL Apartments Holdings, LLC	OH..NIA.	2017 Houston Trust Agreement	Ownership.	100.00	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	31-1317879			Wright Exec Hotel LTD Partners	OH..NIA.	The Western & Southern Life Insurance Co	Ownership.	60.490	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	61-1182451			WS Airport Exchange GP LLC	KY..NIA.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-2820067			WS CEH LLC	OH..NIA.	WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	31-1303229			WS County Place GP LLC	GA..NIA.	WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	61-0998084			WS Lookout JV LLC	KY..NIA.	The Western & Southern Life Insurance Co	Ownership.	50.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	06-1804432			WS Real Estate Holdings LLC	OH..DS.	The Western & Southern Life Insurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-1515960			WSA Commons LLC	GA..NIA.	The Western & Southern Life Insurance Co	Ownership.	50.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	33-1058916			WSALD NPH LLC	PA..NIA.	WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-0360272			WSL Partners LP	OH..NIA.	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..NIA.	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..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843635			WSLR Cinti LLC	OH..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843645			WSLR Columbus LLC	OH..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843653			WSLR Dallas LLC	TX..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843767			WSLR Hartford LLC	CT..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843577			WSLR Holdings LLC	OH..DS.	The Western & Southern Life Insurance Co	Ownership.	24.490	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843962			WSLR Skyport LLC	KY..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	20-8843814			WSLR Union LLC	OH..NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N.			
.0836	Western-Southern Group	00000	26-3526711			YT Crossing Holdings, LLC	TX..NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N.			

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

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 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.

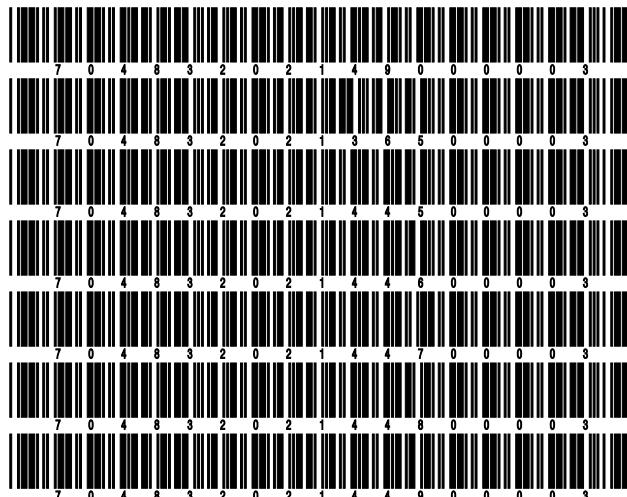
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 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 .....	123,716	121,865
2597. Summary of remaining write-ins for Line 25 from overflow page	123,716	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. Miscellaneous expense .....	92,447	(653,717)	(1,812,015)
2705. Securities lending interest expense .....	99,894	365,479	385,228
2706. Reserve adjustment on reinsurance assumed - Lafayette .....	(15,554)	0	(86,685)
2707. Reserve on reinsurance-life .....		(46,326)	
2797. Summary of remaining write-ins for Line 27 from overflow page	176,787	(334,564)	(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	1,522,739	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	2,729,484	2,261,290
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	.21,089,108	22,295,853
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	21,089,108	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	699,992	.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)	.57,217,092	57,917,084
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	.57,217,092	57,917,084
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	57,217,092	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	.37,729,117	61,855,084
2.2 Additional investment made after acquisition	267,578,071	230,009,628
3. Capitalized deferred interest and other	0	18,028,527
4. Accrual of discount	(24,234)	198
5. Unrealized valuation increase (decrease)	341,487,004	29,219,877
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	302,803,422	.264,623,829
8. Deduct amortization of premium and depreciation	0	.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)	.2,346,292,670	2,002,326,133
12. Deduct total nonadmitted amounts	236,359,497	138,632,996
13. Statement value at end of current period (Line 11 minus Line 12)	2,109,933,173	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	758,262,985	.701,034,179
3. Accrual of discount	1,761,267	2,056,350
4. Unrealized valuation increase (decrease)	.172,063,933	(13,683,574)
5. Total gain (loss) on disposals	.36,887,634	.99,773,733
6. Deduct consideration for bonds and stocks disposed of	403,618,731	1,002,215,665
7. Deduct amortization of premium	3,631,366	4,411,158
8. Total foreign exchange change in book/adjusted carrying value	(1,710,238)	.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	8,460,881	.167,621
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	.8,064,997,773	7,496,521,408
12. Deduct total nonadmitted amounts	101,511,377	.269,365,481
13. Statement value at end of current period (Line 11 minus Line 12)	7,963,486,396	7,227,155,927

## STATEMENT AS OF SEPTEMBER 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) .....	2,055,266,803	262,941,218	723,499,440	415,074,923	1,594,932,581	2,055,266,803	2,009,783,504	1,682,385,751
2. NAIC 2 (a) .....	1,185,709,111	3,408,934,239	2,974,903,101	(426,942,596)	1,209,018,834	1,185,709,111	1,192,797,653	1,125,189,564
3. NAIC 3 (a) .....	101,566,912	0	4,297,823	11,215,797	94,296,763	101,566,912	108,484,886	91,953,020
4. NAIC 4 (a) .....	11,918,539	0	1,327,375	15,710	11,902,181	11,918,539	10,606,874	12,314,759
5. NAIC 5 (a) .....	1,481,891	494,953	486,937	5,265	1,474,103	1,481,891	1,495,172	1,466,839
6. NAIC 6 (a) .....	651,381	46,030,000	0	(9,947,635)	651,381	651,381	36,733,746	640,985
7. Total Bonds .....	3,356,594,637	3,718,400,410	3,704,514,676	(10,578,536)	2,912,275,843	3,356,594,637	3,359,901,835	2,913,950,918
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	3,087,056
9. NAIC 2 .....	10,311,622	340,000	38,872	0	10,405,016	10,311,622	10,612,750	10,051,391
10. NAIC 3 .....	2,885,758	402,500	0	0	3,047,679	2,885,758	3,288,258	3,354,043
11. NAIC 4 .....	2,273,577	400,000	665,544	(41)	1,568,623	2,273,577	2,007,992	1,234,897
12. NAIC 5 .....	0	276,501	0	(995)	0	0	275,506	
13. NAIC 6 .....	4,158,227	0	0	0	1,158,236	4,158,227	4,158,227	1,158,236
14. Total Preferred Stock .....	19,629,184	1,419,001	704,416	(1,036)	16,179,554	19,629,184	20,342,733	18,885,623
15. Total Bonds and Preferred Stock .....	3,376,223,821	3,719,819,411	3,705,219,092	(10,579,572)	2,928,455,397	3,376,223,821	3,380,244,568	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 \$ .....451,434,599 ; NAIC 2 \$ .....32,492,744 ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SI02

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

## **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	50,020,944	XXX	50,020,944		

## **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 .....	65,786,679	28,101,516
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	4,567	36,241
6. Deduct consideration received on disposals .....	25,187,141	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) .....	50,020,944	9,416,839
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	50,020,944	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 .....	50,369
3. Unrealized Valuation increase/(decrease) .....	50,639,696
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 .....	1,319
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) .....	129,388
11. Deduct nonadmitted assets .....	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	129,388

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

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

**NONE**

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

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

**SCHEDULE DB - VERIFICATION**

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

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	129,388
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	129,388
4. Part D, Section 1, Column 6 .....	129,388
5. Part D, Section 1, Column 7 .....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	0

## Fair Value Check

7. Part A, Section 1, Column 16 .....	129,388
8. Part B, Section 1, Column 13 .....	
9. Total (Line 7 plus Line 8) .....	129,388
10. Part D, Section 1, Column 9 .....	129,388
11. Part D, Section 1, Column 10 .....	0
12. Total (Line 9 minus Line 10 minus Line 11) .....	0

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	0
14. Part B, Section 1, Column 20 .....	
15. Part D, Section 1, Column 12 .....	0
16. Total (Line 13 plus Line 14 minus Line 15) .....	0

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	337,494,940	73,971,810
2. Cost of cash equivalents acquired	11,439,192,580	3,418,059,481
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	8,657	11,857
6. Deduct consideration received on disposals	11,278,739,135	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)	497,957,042	337,494,940
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	497,957,042	337,494,940

## STATEMENT AS OF SEPTEMBER 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 .....			12,571,857 .....	.534,808 .....
CRE 00011 05 WS OCCUPY .....			01/01/1950 .....	VARIOUS .....			425,159 .....	.62,628 .....
CRE 01471 45 PARTMENT .....			08/30/1967 .....	VARIOUS .....			896,220 .....	.202,646 .....
0199999. Acquired by Purchase						0	0	13,893,236
0399999 - Totals						0	0	13,893,236
								800,082

**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 SEPTEMBER 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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
			<b>NON</b> E					

## **SCHEDULE B - PART 3**

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18	
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion					Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
0044682	Cincinnati	OH		12/01/2011			22,394	0	0	0	0	0	0	0	305	0	0	
0044692	Cincinnati	OH		12/01/2011			46,903	0	0	0	0	0	0	0	297	0	0	
0044695	North Charleston	SC		10/28/2016			11,639,771	0	0	0	0	0	0	0	92,294	0	0	
0044697	North Charleston	SC		11/01/2016			1,611,661	0	0	0	0	0	0	0	12,779	0	0	
0044698	San Jose	CA		12/01/2017			5,396,473	0	0	0	0	0	0	0	55,117	0	0	
0044700	Cincinnati	OH		07/01/2019			10,750,000	0	0	0	0	0	0	0	27,005	0	0	
0044701	Lady Lake	FL		02/20/2020			7,209,884	0	0	0	0	0	0	0	65,755	0	0	
0299999. Mortgages with partial repayments							36,677,086	0	0	0	0	0	0	0	253,552	0	0	0
0599999 - Totals							36,677,086	0	0	0	0	0	0	0	253,552	0	0	0

E02

## STATEMENT AS OF SEPTEMBER 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	1,919	0	634,274	1.56
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	1,919	0	634,274	XXX
349186-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC		09/27/2007		0	18,000,000	0	0	27.46
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								0	18,000,000	0	0	XXX
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	.2	0	1,040,020	0	13,157,135	0.00
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	.1	0	617,913	0	12,072,052	4.610
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	.2	0	2,417	0	5,231,231	0.630
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		0	3,941	0	372,367	0.380
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	389,328	0	334,870	0.390
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	.2	0	4,741	0	16,542	0.740
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	.3	0	375,000	0	4,479,571	0.410
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		0	19,448	0	2,534,684	2.290
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	2,452,808	0	38,198,453	XXX
	57 STARS Global Opportunity Fund 3	WASHINGTON		57 STARS Global Opportunity Fund 3		06/04/2013		0	82,202	0	1,166,078	.17.340
	BRIDGE GROWTH PARTNERS LP	CHICAGO	JL	BRIDGE GROWTH PARTNERS LP		07/14/2014		0	244,978	0	921,171	3.230
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017		0	563,698	0	2,346,727	14.600
	Core Innovation Capital II LP	LOS ANGELES	CA	Core Innovation Capital II LP		07/29/2019		0	479,033	0	4,067,149	0.000
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		0	8,145	0	375,836	1.000
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		0	17,406	0	166,491	0.970
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	0	7,081	0	125,075	0.050
	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital		10/28/2019		0	23,748	0	2,457,804	0.000
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI		12/16/2011		0	155,564	0	881,584	0.650
	Portag3 Ventures III L.P.	TORONTO		Portag3 Ventures III L.P.		07/23/2021		1,380,256	0	0	0	0.000
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	0	276,225	0	829,430	0.370
	PROVIDENCE EQUITY PRTNs VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNs VII L.P.		03/16/2007	1	0	3,616	0	456,666	0.140
	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		0	639,091	0	31,575	0.000
	Sands Capital Private Growth F Global Innovation Fund II-KLV	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II-KLV		07/21/2021		1,000,000	0	0	19,796,856	0.000
	Sands Capital Private Growth F Life Sciences Pulse Fund I	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I		12/23/2019		0	444,394	0	0	0.000
	Sands Capital Private Growth F Life Sciences Pulse Fund II	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund II		08/20/2021		1,623,566	0	0	18,376,434	0.000
	Sands Capital Private Growth F Global Innovation Fund II	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		0	457,632	0	0	0.000
	SILVER LAKE PARTNERS L.P.	WILMINGTON	DE	SILVER LAKE PARTNERS L.P.		04/30/2019	3	0	364	0	0	0.000
	SNOV PHIPPS II LP	NEW YORK	NY	SNOV PHIPPS II LP		08/11/2010		0	20,337	0	282,161	0.580
	SNOV PHIPPS III LP	NEW YORK	NY	SNOV PHIPPS III LP		01/19/2017		0	458,472	0	907,847	0.520
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A		06/20/2014		0	46,854	0	2,689,077	5.420
	Vestigo Ventures LP Vestigo Ventures Fund I	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I		01/18/2018		0	250,000	0	491,527	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								4,003,823	4,178,839	0	56,389,487	XXX
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		07/01/2021		1,438,119	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		0	1,050,000	0	7,950,000	99.500
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		0	226,250	0	1,380,125	9.180
	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.		05/07/2021		0	34,440	0	0	0.000
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		0	4,585,435	0	28,658,969	99.500
	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	62,000,000	99.500
2099999. Joint Venture Interests - Common Stock - Affiliated								1,438,119	10,896,125	0	100,244,094	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		07/01/2021		4,225,292	11,056,057	0	59,631,618	100.000
000000-00-0	TRUAMERICA WORKFORCE HOUSING FUND I-A LP	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY LLC		06/28/2021		32,448,060	0	0	22,551,940	11.000
2299999. Joint Venture Interests - Real Estate - Affiliated								4,225,292	43,504,117	0	82,183,558	XXX
	INS PROFILLMENT SOLUTIONSLLC	CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC		07/07/2005		0	10,000,000	0	0	0.000
	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		0	45,000,000	0	0	0.000
	FT. WASHINGTON CLO 2021-2 FTWCL02	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWCL02		06/10/2021		0	20,000,000	0	0	0.000
2699999. Joint Venture Interests - Other - Affiliated								0	75,000,000	0	0	0.000

## STATEMENT AS OF SEPTEMBER 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									
4899999. Total - Unaffiliated								4,003,823	6,633,566	0	95,222,214	XXX
4999999. Total - Affiliated								5,663,411	147,400,242	0	182,427,652	XXX
5099999 - Totals								9,667,234	154,033,808	0	277,649,867	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
THL Credit DIRECT LENDING FUND III LLC .....	BOSTON .....	MA		THL Credit DIRECT LENDING FUND III LLC .....	11/18/2016	08/18/2021	773,910	0	0	0	0	0	773,910	773,910	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							773,910	0	0	0	0	0	773,910	773,910	0	0	0	0
FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC .....	CINCINNATI .....	OH		FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC .....	09/27/2007	09/30/2021	18,000,000	0	0	0	0	0	18,000,000	18,000,000	0	0	18,000,000	0
349188-10-8	1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated						18,000,000	0	0	0	0	0	18,000,000	18,000,000	0	0	18,000,000	0
ABRY ADVANCED SECURITIES FUND IV .....	CAYMAN ISLANDS .....	CYM		ABRY ADVANCED SECURITIES FUND IV .....	02/20/2019	07/29/2021	1,020,959	0	0	0	0	0	1,020,959	1,020,959	0	0	0	895,257
Ares Capital Europe II .....	CAYMAN ISLANDS .....	CYM		Ares Capital Europe II .....	03/27/2013	09/28/2021	825,179	0	0	0	0	0	825,179	825,179	0	0	0	772,247
Audax Direct Lending Solutions D .....	WILMINGTON .....	DE		Audax Direct Lending Solutions D .....	10/24/2018	08/02/2021	.97,107	0	0	0	0	0	.97,107	.97,107	0	0	0	653,062
AUDAX MEZZANINE IV .....	WILMINGTON .....	DE		AUDAX MEZZANINE IV .....	09/30/2016	07/13/2021	1,160,082	0	0	0	0	0	1,160,082	1,160,082	0	0	0	1,832,033
ABRY ADVANCED SECURITIES FUND II LP .....	CAYMAN ISLANDS .....	CYM		ABRY ADVANCED SECURITIES FUND II LP .....	05/04/2011	09/10/2021	153,413	0	0	0	0	0	153,413	153,413	0	0	0	0
ABRY SENIOR EQUITY IV LP .....	BOSTON .....	MA		ABRY SENIOR EQUITY IV LP .....	12/28/2012	08/25/2021	310,447	0	0	0	0	0	310,447	310,447	0	0	0	340,793
Benefit Street Partners Debt Fund IV LP .....	WILMINGTON .....	DE		Benefit Street Partners Debt Fund IV LP .....	01/24/2017	08/06/2021	.96,218	0	0	0	0	0	.96,218	.96,218	0	0	0	178,733
CONGRUENT CREDIT STRATEGIES Opportunities Fund III .....	DALLAS .....	TX		CONGRUENT CREDIT STRATEGIES Opportunities Fund III .....	08/30/2013	07/02/2021	617,637	0	0	0	0	0	617,637	617,637	0	0	0	188,684
ENERGY FUND XV .....	LOS ANGELES .....	CA		ENERGY FUND XV .....	12/10/2010	07/26/2021	507,777	0	0	0	0	0	507,777	507,777	0	0	0	0
GARRISON OPPORTUNITIES FUND II A LLC .....	SAN FRANCISCO .....	CA		GARRISON OPPORTUNITIES FUND II A LLC .....	03/08/2011	07/21/2021	42,235	0	0	0	0	0	42,235	42,235	0	0	0	0
GARRISON OPPORTUNITIES FUND II B LLC .....	NEW YORK .....	NY		GARRISON OPPORTUNITIES FUND II B LLC .....	04/19/2011	07/21/2021	116,155	0	0	0	0	0	116,155	116,155	0	0	0	0
H.I.G. BAYSIDE II (3) LP .....	MIAMI .....	FL		H.I.G. BAYSIDE II (3) LP .....	06/17/2008	08/11/2021	402,597	0	0	0	0	0	402,597	402,597	0	0	0	10,984
MCP PRIVATE CAPITAL FUND II .....	CAYMAN ISLANDS .....	CYM		MCP PRIVATE CAPITAL FUND II .....	09/30/2014	07/09/2021	113,354	0	0	0	0	0	113,354	113,354	0	0	0	0
PROVIDENCE DEBT OPPS III L.P. .....	PROVIDENCE .....	RI		PROVIDENCE DEBT OPPS III L.P. .....	09/16/2013	08/06/2021	759,667	0	0	0	0	0	759,667	759,667	0	0	0	708,540
Summit Partners II LP .....	CAYMAN ISLANDS .....	CYM		Summit Partners II LP .....	11/25/2014	07/21/2021	1,074,675	0	0	0	0	0	1,074,675	1,074,675	0	0	0	137,720
TCW Direct Lending LLC .....	LOS ANGELES .....	CA		TCW Direct Lending LLC .....	03/31/2015	08/23/2021	816,998	0	0	0	0	0	816,998	816,998	0	0	0	74,498
WATERFALL EDEN FUND LP .....	New York .....	NY		WATERFALL EDEN FUND LP .....	11/01/2017	08/18/2021	301,663	0	0	0	0	0	301,663	301,663	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							8,416,163	0	0	0	0	0	8,416,163	8,416,163	0	0	0	5,792,551
57 STARS Global Opportunity Fund 3 .....	WASHINGTON .....	DC		57 STARS Global Opportunity Fund 3 .....	06/04/2013	09/07/2021	469,362	0	0	0	0	0	469,362	469,362	0	0	0	1,641,311
BRIDGE GROWTH PARTNERS LP .....	CHICAGO .....			BRIDGE GROWTH PARTNERS LP .....	07/14/2014	08/27/2021	2,974,333	0	0	0	0	0	2,974,333	2,974,333	0	0	0	1,116,588
DRAPER FISHER JURVETSON FUND IX PARTNERS L.P. .....	CAYMAN ISLANDS .....	CYM		DRAPER FISHER JURVETSON FUND IX PARTNERS L.P. .....	04/12/2007	09/10/2021	781,151	0	0	0	0	0	781,151	781,151	0	0	0	182,699
EnCap Energy Capital Fund IX .....	HOUSTON .....	TX		EnCap Energy Capital Fund IX .....	01/18/2013	07/21/2021	156,849	0	0	0	0	0	156,849	156,849	0	0	0	0
FTV Capital IV .....	SAN FRANCISCO .....	CA		FTV Capital IV .....	12/27/2013	09/08/2021	671,429	0	0	0	0	0	671,429	671,429	0	0	0	10,901,670

## STATEMENT AS OF SEPTEMBER 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 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income		
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impar- iment 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							
	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019	09/30/2021	3,838,425	0	0	0	0	0	3,838,425	3,838,425	0	0	0	0	0	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	09/20/2021	334,442	0	0	0	0	0	334,442	334,442	0	0	0	0	720,635	
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	09/01/2021	81,078	0	0	0	0	0	81,078	81,078	0	0	0	0	0	
	OCM EUROPEAN OPP FUND II LP	AYMAN ISLANDS	CY.M.	OCM EUROPEAN OPP FUND II LP	10/09/2008	08/18/2021	182,719	0	0	0	0	0	182,719	182,719	0	0	0	0	0	
	Portag3 L.P.	TORONTO		Portag3 L.P.	09/23/2019	07/28/2021	22,344	0	0	0	0	0	22,344	22,344	0	0	0	0	72,972	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	07/20/2021	1,278,034	0	0	0	0	0	1,278,034	1,278,034	0	0	0	0	2,243,397	
	PROVIDENCE EQUITY PRNTS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRNTS VII L.P.	03/16/2007	08/03/2021	79,321	0	0	0	0	0	79,321	79,321	0	0	0	0	0	
	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	09/23/2021	1,992,784	0	0	0	0	0	1,992,784	1,992,784	0	0	0	0	2,155,690	
	Sands Capital Private Growth F Life Sciences	Arlington	VA	Sands Capital Private Growth F Life Sciences	12/23/2019	07/19/2021	1,011,654	0	0	0	0	0	1,011,654	1,011,654	0	0	0	0	3,764,643	
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	07/26/2021	17,638	0	0	0	0	0	17,638	17,638	0	0	0	0	50,492	
	SILVER LAKE PARTNERS L.P.	WILMINGTON	DE	SILVER LAKE PARTNERS L.P.	04/30/2019	07/14/2021	24,030	0	0	0	0	0	24,030	24,030	0	0	0	0	0	
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	09/03/2021	1,178,983	0	0	0	0	0	1,178,983	1,178,983	0	0	0	0	5,294,156	
	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	08/04/2021	10,486	0	0	0	0	0	10,486	10,486	0	0	0	0	754,246	
	Vestigo Ventures LP Vestigo Ventures Fund II LP	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP	10/22/2020	08/16/2021	250,000	0	0	0	0	0	250,000	250,000	0	0	0	0	0	
	1999999. Joint Venture Interests - Common Stock - Unaffiliated						15,355,061	0	0	0	0	0	0	15,355,061	15,355,061	0	0	0	0	28,898,500
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	09/30/2021	547,248	0	0	0	0	0	547,248	547,248	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	09/24/2021	70,500	0	0	0	0	0	70,500	70,500	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	09/24/2021	329,500	0	0	0	0	0	329,500	329,500	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY V.L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V.L.P.	05/15/2006	09/30/2021	4,117,500	0	0	0	0	0	4,117,500	4,117,500	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	09/15/2021	900,000	0	0	0	0	0	900,000	900,000	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	09/29/2021	1,265,976	0	0	0	0	0	1,265,976	1,265,976	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	08/11/2021	649,338	0	0	0	0	0	649,338	649,338	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	09/29/2021	181,000	0	0	0	0	0	181,000	181,000	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	08/11/2021	2,921,250	0	0	0	0	0	2,921,250	2,921,250	0	0	0	0	0	
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016	09/29/2021	3,668,348	0	0	0	0	0	3,668,348	3,668,348	0	0	0	0	0	
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	09/29/2021	244,999	0	0	0	0	0	244,999	244,999	0	0	0	0	0	
	2099999. Joint Venture Interests - Common Stock - Affiliated						14,895,659	0	0	0	0	0	14,895,659	14,895,659	0	0	0	0	0	
000000-00-0	PREMIUM SFR FUND II LP	New York	NY	Cash Return Dist.	06/30/2017	08/17/2021	22,562,468						6,576,234	6,576,234					0	
	2199999. Joint Venture Interests - Real Estate - Unaffiliated						22,562,468	0	0	0	0	0	0	6,576,234	6,576,234	0	0	0	0	0
000000-00-0	SUNDANCE LAFRONTIER HOLDINGS LLC	ROUND ROCK	TX	Sold	06/25/2008	09/29/2021	0						0	0	0				0	
000000-00-0	CHESTNUT HEALTHCARE PARTNERS LP	CHATTANOOGA	TN	Cash Return Dist.	12/14/2018	08/30/2021	10,909,168						2,080,505	2,080,505					0	
000000-00-0	TRIUMERICA WORKFORCE	LOS ANGELES	CA	Cash Return Dist.	06/25/2021	08/20/2021							(169,253)	(169,253)					0	
000000-00-0	W&S REAL ESTATE HOLDINGS LLC	Cincinnati	OH	Cash Return Dist.	12/01/2006	09/27/2021	888,622,847						17,947,188	17,947,188					0	
	2299999. Joint Venture Interests - Real Estate - Affiliated						899,532,015	0	0	0	0	0	0	19,858,440	19,858,440	0	0	0	0	0
	FT. WASHINGTON CLO 2021-2 FTWCLO2	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWCLO2	06/10/2021	09/16/2021	51,796,414	0	0	0	0	0	51,796,414	51,796,414	0	0	0	0	1,796,414	
	2699999. Joint Venture Interests - Other - Affiliated						51,796,414	0	0	0	0	0	0	51,796,414	51,796,414	0	0	0	0	1,796,414
	4899999. Total - Unaffiliated						47,107,602	0	0	0	0	0	0	31,121,368	31,121,368	0	0	0	0	34,691,051
	4999999. Total - Affiliated						984,224,087	0	0	0	0	0	0	104,550,513	104,550,513	0	0	0	0	19,796,414
	5099999 - Totals						1,031,331,690	0	0	0	0	0	0	135,671,881	135,671,881	0	0	0	0	54,487,465

## STATEMENT AS OF SEPTEMBER 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	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
38375B-JI-3	GNR 2011-H02 BA 4.24% 02/20/61		.09/01/2021	Interest Capitalization	.1,325		.1,325		.0 1.A
690353-2F-3	DFC AGENCY DEBENTURES 0.09% 04/20/35		.07/29/2021	STIFEL NICHOLAS	.11,556,090		.11,556,090		.475 1.A
690353-4D-6	DFC AGENCY DEBENTURES 0.09% 01/20/35		.07/29/2021	STIFEL NICHOLAS	7,702,400		7,702,400		.317 1.A
690353-5H-6	DFC AGENCY DEBENTURES 0.09% 04/20/35		.07/29/2021	STIFEL NICHOLAS	9,711,000		9,711,000		.399 1.A
690353-T5-6	DFC AGENCY DEBENTURES 0.030% 01/20/35		.07/29/2021	STIFEL NICHOLAS	9,628,000		9,628,000		.396 1.A
690353-V8-7	DFC AGENCY DEBENTURES 0.030% 04/20/35		.07/29/2021	STIFEL NICHOLAS	12,624,300		12,624,300		.519 1.A
<b>0599999. Subtotal - Bonds - U.S. Governments</b>					51,223,115		51,223,115		2,106 XXX
445545-AN-6	REPUBLIC OF HUNGARY SOVEREIGN 3.125% 09/21/51	D.	.09/14/2021	J P MORGAN SEC	7,669,840		8,000,000		.0 2.B FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>					7,669,840		8,000,000		0 XXX
13079P-XC-2	CALIFORNIA ST STND CNTYS DEVA MULTIFAMILY HSG 0.190% 03/01/57		.08/31/2021	STERN	.595,000		.595,000		.0 1.G FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.09/01/2021	Interest Capitalization	.51,906		.51,906		.0 1.A
3136AH-VS-6	FNR 2013-136 C2 3.500% 01/25/44		.09/01/2021	Interest Capitalization	22,811		22,811		.0 1.A
3136AU-09-5	FNR 2016-98 BZ 4.000% 01/25/57		.09/01/2021	Interest Capitalization	100,407		100,407		.0 1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		.09/01/2021	Interest Capitalization	.57,375		.57,375		.0 1.A
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		.09/01/2021	Interest Capitalization	.90,484		.90,484		.0 1.A
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.260% 12/31/23		.09/30/2021	BARCLAYS	1,700,000		1,700,000		.0 1.F FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>					2,617,983		2,617,983		0 XXX
049560-AW-5	ATMOS ENERGY 2.850% 02/15/52		.09/21/2021	BNP SECURITIES	16,890,690		17,000,000		.0 1.G FE
185508-AH-1	CLECO POWER LLC 0.616% 06/15/23		.09/08/2021	CIBC WORLD MARKET	1,050,000		1,050,000		.0 2.A FE
22532X-QL-5	CREDIT AGRICOLE CIB NY 0.200% 07/15/22		.07/14/2021	CREDIT AGRICOLE SECURITIES	.800,000		.800,000		.0 1.A FE
276480-AA-8	EASTERN GAS TRAN 3.900% 11/15/49		.07/01/2021	Tax Free Exchange	1,998,908		2,000,000		.9,750 1.G FE
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		.08/05/2021	TD SECURITIES	1,009,400		1,000,000		.10,850 2.C FE
103730-BQ-2	BP CAPITAL MARKETS 3.379% 02/08/61	C.	.09/14/2021	BARCLAYS	10,625,400		10,000,000		.36,606 1.F FE
27915B-AN-9	ECOPET 6.875% 04/29/30	D.	.09/28/2021	BARCLAYS	11,737,500		10,000,000		.288,368 3.A FE
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D.	.09/02/2021	Taxable Exchange	.494,953		.507,500		.0 5.C FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					44,606,851		42,357,500		345,574 XXX
34918T-AC-0	Fort Washington 2012A FWIA CLO 2021-2A SUB 0.000% 10/20/34	D.	.08/04/2021	J P MORGAN SEC	46,030,000		46,030,000		.0 6. *
<b>5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates</b>					46,030,000		46,030,000		0 XXX
<b>8399997. Total - Bonds - Part 3</b>					152,147,789		150,228,598		347,680 XXX
<b>8399998. Total - Bonds - Part 5</b>					XXX		XXX		XXX
<b>8399999. Total - Bonds</b>					152,147,789		150,228,598		347,680 XXX
008492-20-9	AGREE REALTY CORP PREFERRED		.09/09/2021	ADVANTUS CAPITAL MANAGEMENT	16,100,000		402,500		.0 3.A FE
16208T-20-1	CHATHAM LODGING TRUST PREFERRED		.09/15/2021	ADVANTUS CAPITAL MANAGEMENT	11,000,000		276,501		.0 5.B Z
70509V-88-6	PEBBLEBROOK HOTEL TRUST PREFERRED		.07/22/2021	ADVANTUS CAPITAL MANAGEMENT	16,000,000		400,000		.0 4.C Z
74460W-46-1	PUBLIC STORAGE PREFERRED		.07/01/2021	ADVANTUS CAPITAL MANAGEMENT	13,600,000		340,000		.0 2.A FE
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>					1,419,001		XXX		0 XXX
<b>8999997. Total - Preferred Stocks - Part 3</b>					1,419,001		XXX		0 XXX
<b>8999998. Total - Preferred Stocks - Part 5</b>					XXX		XXX		XXX
<b>8999999. Total - Preferred Stocks</b>					1,419,001		XXX		0 XXX
00125S-10-2	SMART GLOBAL HOLDINGS INC COMMON		.07/26/2021	PRIVATE EQUITY DIST	.351,000		.17,638		.0
00130H-10-5	AES CORP		.07/29/2021	ADVANTUS CAPITAL MANAGEMENT	2,200,000		.54,095		.0
008492-10-0	AGREE REALTY CORP REIT		.09/28/2021	ADVANTUS CAPITAL MANAGEMENT	.900,000		.64,322		.0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		.09/21/2021	ADVANTUS CAPITAL MANAGEMENT	2,600,000		.127,085		.0
025537-10-1	AMERICAN ELECTRIC POWER		.09/30/2021	ADVANTUS CAPITAL MANAGEMENT	.500,000		.41,110		.0
03676B-10-2	ANTERO MIDSTREAM CORP		.09/21/2021	Various	26,500,000		.243,386		.0
05722G-10-0	BAKER HUGHES CO COMMON		.08/25/2021	ADVANTUS CAPITAL MANAGEMENT	2,800,000		.63,271		.0
09061G-10-1	BIMARIN PHARMACEUTICAL INC		.09/28/2021	S. G. COHEN SECURITIES CORP.	.23,945,000		.1,894,525		.0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		.09/14/2021	ADVANTUS CAPITAL MANAGEMENT	.3,400,000		.104,942		.0
11012Z-10-8	BRISTOL-MYERS SQUIBB		.09/29/2021	S. G. COHEN SECURITIES CORP.	.6,454,000		.392,050		.0
14174T-10-7	CARETRUST REIT INC REIT		.08/12/2021	ADVANTUS CAPITAL MANAGEMENT	1,500,000		.33,262		.0
16208T-10-2	CHATHAM LODGING TRUST REIT		.08/03/2021	ADVANTUS CAPITAL MANAGEMENT	13,300,000		.157,715		.0
16411R-20-8	CHENIERE ENERGY INC		.07/19/2021	RBC/DAIN	.1,200,000		.96,946		.0
18449E-10-7	CLEAN HARBORS INC		.09/21/2021	INSTINET	.32,000,000		.3,181,597		.0

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18539C-10-5	NRG YIELD INC-CLASS A COMMON		.07/19/2021	ADVANTUS CAPITAL MANAGEMENT	3,100,000	.76,856			0
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		.07/08/2021	ADVANTUS CAPITAL MANAGEMENT	920,000	.44,587			0
224399-10-5	CRANE CO		.09/21/2021	INSTINET	34,000,000	.3,052,418			0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		.09/20/2021	S. C. BERNSTEIN	1,700,000	.46,303			0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		.09/20/2021	ADVANTUS CAPITAL MANAGEMENT	3,500,000	.91,967			0
233331-10-7	DTE ENERGY COMPANY		.09/29/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	.44,597			0
23345M-10-7	DT MIDSTREAM INC COMMON		.07/28/2021	ADVANTUS CAPITAL MANAGEMENT	2,700,000	.111,305			0
23345M-10-7	DT MIDSTREAM INC COMMON		.07/06/2021	Spin Off	1,245,000	.31,782			0
253868-10-3	DIGITAL REALTY TRUST INC REIT		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT	200,000	.31,318			0
25809K-10-5	DOORDASH INC - A COMMON		.09/23/2021	PRIVATE EQUITY DIST	9,296,000	.1,992,784			0
27616P-10-3	EASTERLY GOVERNMENT PROPERTY I COMMON		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT	3,700,000	.78,831			0
29261A-10-0	ENCOMPASS		.09/21/2021	INSTINET	41,000,000	.3,081,593			0
29273V-10-0	ENERGY TRANSFER EQUITY LP		.09/08/2021	Various	17,400,000	.167,951			0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		.09/22/2021	Various	11,200,000	.248,905			0
294600-10-1	EQUITRANS MIDSTREAM CORP		.09/20/2021	Various	69,194,000	.566,205			0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT	900,000	.290,610			0
316773-10-0	FIFTH THIRD BANCORP		.07/20/2021	S. G. COWEN SECURITIES CORP.	144,383,000	.5,072,074			0
371927-10-4	GENESIS ENERGY L.P.		.09/08/2021	Various	105,000,000	.881,955			0
374297-10-9	GETTY REALTY CORP REIT		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT	7,100,000	.222,517			0
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		.08/04/2021	VIRTU FINANCIAL	1,003,000	.125,510			0
444097-10-9	HUDSON PACIFIC PROPERTIES INC REIT		.09/03/2021	ADVANTUS CAPITAL MANAGEMENT	4,400,000	.119,734			0
45378A-10-6	INDEPENDENCE REALTY TRUST INC REIT		.08/24/2021	ADVANTUS CAPITAL MANAGEMENT	8,900,000	.168,519			0
49427F-10-8	KILROY REALTY CORP REIT		.09/07/2021	ADVANTUS CAPITAL MANAGEMENT	3,300,000	.219,552			0
49446R-10-9	KIMCO REALTY CORP		.08/19/2021	ADVANTUS CAPITAL MANAGEMENT	9,200,000	.191,087			0
49446R-10-9	KIMCO REALTY CORP		.08/03/2021	Taxable Exchange	12,390,000	.276,672			0
49456B-10-1	KINDER MORGAN		.09/20/2021	Various	26,000,000	.425,668			0
49803T-30-0	KITE REALTY GROUP TRUST REIT		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT	10,200,000	.202,098			0
55336V-10-0	MPLX LP LIMITED PARTNERS		.09/20/2021	Various	10,000,000	.282,917			0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		.08/10/2021	INSTINET	55,000,000	.2,149,570			0
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		.09/29/2021	Various	6,200,000	.290,950			0
61218C-10-3	MONTAUK RENEWABLES INC		.07/16/2021	Various	26,705,000	.189,729			0
636180-10-1	NATIONAL FUEL GAS CO		.09/27/2021	S. G. COWEN SECURITIES CORP.	16,000,000	.828,735			0
637417-10-6	NATL RETAIL PROP REIT		.09/24/2021	ADVANTUS CAPITAL MANAGEMENT	2,400,000	.110,086			0
644393-10-0	NEW FORTRESS ENERGY INC COMMON		.09/28/2021	Various	69,200,000	.1,931,085			0
646025-10-6	NEW JERSEY RESOURCES CORP COMMON		.09/27/2021	HOWARD WEIL	21,700,000	.763,171			0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		.07/20/2021	ADVANTUS CAPITAL MANAGEMENT	600,000	.43,597			0
65473P-10-5	NI SOURCE INC		.09/22/2021	HOWARD WEIL	7,500,000	.181,339			0
66765N-10-5	NORTHWEST NATURAL HOLDING CO COMMON		.09/27/2021	HOWARD WEIL	6,500,000	.305,997			0
67058H-10-2	NUSTAR ENERGY LP		.09/20/2021	ADVANTUS CAPITAL MANAGEMENT	8,500,000	.134,320			0
68235P-10-8	ONE GAS INC COMMON		.09/27/2021	HOWARD WEIL	9,500,000	.613,224			0
682680-10-3	ONEOK INC		.07/20/2021	Various	5,000,000	.251,925			0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		.08/26/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	.27,833			0
71844V-20-1	PHILLIPS EDISON & COMPANY INC REIT		.07/15/2021	ADVANTUS CAPITAL MANAGEMENT	24,700,000	.691,600			0
726503-10-5	PLAINS ALL AMER PIPELINE LP		.08/30/2021	ADVANTUS CAPITAL MANAGEMENT	11,400,000	.108,232			0
72651A-20-7	PLAINS GP HOLDINGS LP-C, A		.08/20/2021	Various	19,500,000	.189,271			0
737630-10-3	POTLATCH CORPORATION REIT		.08/13/2021	ADVANTUS CAPITAL MANAGEMENT	900,000	.48,319			0
74460D-10-9	PUBLIC STORAGE INC REIT		.09/28/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	.88,268			0
74965L-10-1	RLJ LODGING TRUST REIT		.07/16/2021	ADVANTUS CAPITAL MANAGEMENT	1,500,000	.21,826			0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		.08/20/2021	BARCLAYS	5,000,000	.51,855			0
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT REIT		.07/29/2021	ADVANTUS CAPITAL MANAGEMENT	5,700,000	.99,578			0
78573L-10-6	SABA HEALTH CARE REIT INC REIT		.08/10/2021	ADVANTUS CAPITAL MANAGEMENT	2,000,000	.33,946			0
816851-10-9	SEMPRA ENERGY		.09/28/2021	Various	23,900,000	.3,147,860			0
822634-10-1	SELLS MIDSTREAM PARTNERS LP LIMITED PARTNERS		.09/16/2021	Various	7,000,000	.83,387			0
828806-10-9	SIMON PROPERTY GRP LP REIT		.09/20/2021	ADVANTUS CAPITAL MANAGEMENT	2,900,000	.366,808			0
830879-10-2	SKYWEST INC		.07/20/2021	KEY BANC CAPITAL MARKETS	5,200,000	.205,823			0
838518-10-8	SOUTH JERSEY INDUSTRIES		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT	11,200,000	.278,579			0
842587-10-7	SOUTHERN CO		.09/07/2021	ADVANTUS CAPITAL MANAGEMENT	6,500,000	.424,607			0

## STATEMENT AS OF SEPTEMBER 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
844741-10-8	SOUTHWEST AIR .....		.09/29/2021	S. G. COWEN SECURITIES CORP. ....	18,028,000	955,039		0	
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		.09/28/2021	ADVANTUS CAPITAL MANAGEMENT .....	1,300,000	61,627		0	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		.09/15/2021	ADVANTUS CAPITAL MANAGEMENT .....	6,100,000	154,742		0	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		.07/15/2021	ADVANTUS CAPITAL MANAGEMENT .....	4,200,000	50,836		0	
87612G-10-1	TARGA RESOURCES CORP		.07/20/2021	Morgan Stanley .....	800,000	31,824		0	
87968A-10-4	TELLURIAN INC .....		.07/07/2021	S. G. COWEN SECURITIES CORP. ....	5,000,000	20,700		0	
902681-10-5	UGI CORP		.09/27/2021	Various .....	17,000,000	731,800		0	
92276F-10-0	VENTAS INC REIT		.09/24/2021	ADVANTUS CAPITAL MANAGEMENT .....	5,200,000	291,564		0	
925652-10-9	VICI PROPERTIES INC REIT		.09/10/2021	ADVANTUS CAPITAL MANAGEMENT .....	7,200,000	212,400		0	
92840M-10-2	VISTRA ENERGY CORP		.09/14/2021	ADVANTUS CAPITAL MANAGEMENT .....	14,700,000	276,468		0	
92939U-10-6	WEIC		.09/22/2021	ADVANTUS CAPITAL MANAGEMENT .....	400,000	36,528		0	
947890-10-9	WEBSTER FINANCIAL CORP		.09/21/2021	VIRTU FINANCIAL .....	9,000,000	425,758		0	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		.09/20/2021	Various .....	7,300,000	140,962		0	
969457-10-0	WILLIAMS COS INC		.09/20/2021	Various .....	22,100,000	548,898		0	
021361-10-0	ALTAGAS LTD COMMON		.09/13/2021	Various .....	60,400,000	1,239,227		0	
000000-00-0	KEYERA CORP		.08/23/2021	Various .....	37,500,000	866,559		0	
112750-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON		.09/24/2021	Various .....	3,800,000	241,775		0	
000000-00-0	TC ENERGY CORP		.08/23/2021	Various .....	18,500,000	847,116		0	
112750-10-7	BROOKFIELD INFRASTRUCTURE-A		A. .08/27/2021	ADVANTUS CAPITAL MANAGEMENT .....	2,400,000	155,668		0	
45833V-10-9	INTER PIPELINE LTD		.07/21/2021	NAT BK FINANCIAL EQ .....	193,500,000	3,096,660		0	
48113W-10-2	JOURNEY ENERGY INC COMMON		.08/19/2021	Taxable Exchange .....	125,150,850	0		0	
585284-21-2	ACCOR SA COMMON		B. .09/10/2021	KEPLER CHEVREUX .....	70,000,000	2,380,676		0	
236796-31-2	GOLAR LNG LTD COMMON		D. .09/20/2021	STIFEL NICOLAUS & CO-EQ .....	20,000,000	229,291		0	
H00392-31-8	ADECCO GROUP AG-REG		B. .08/11/2021	JPM FUNDS RECAP .....	1,300,000	.75,262		0	
Y26790-11-8	GALAXY ENTERTAINMENT GROUP L		B. .08/11/2021	JEFFERIES & CO INC-EQ .....	42,000,000	265,078		0	
909999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						51,616,237	XXX	0	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		.07/21/2021	PCG Model Accts .....	4,496,070	128,178		0	
14064D-86-5	Fuller & Thaler MUTUAL FUND		.07/02/2021	PCG Model Accts .....	172,386,167	6,385,184		0	
61756E-46-1	MFAIX MUTUAL FUND		.07/21/2021	PCG Model Accts .....	1,124,551	33,590		0	
808509-31-9	SCHWAB S&P 500 INDEX-SEL MUTUAL FUND		.07/02/2021	PCG Model Accts .....	85,209,000	1,325,000		0	
891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		.09/01/2021	TOUCHSTONE SECURITIES .....	4,574,506	84,883		0	
891540-22-4	TOUCHSTONE SMALL COMPANY-Y		.09/29/2021	TOUCHSTONE SECURITIES .....	10,574,673	.78,789		0	
89154V-83-5	TOUCHSTONE OHIO TAX FREE BOND FUND		.07/27/2021	TOUCHSTONE SECURITIES .....	1,674,698,511	20,000,000		0	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		.07/21/2021	PCG Model Accts .....	152,810,516	1,710,192		0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		.09/29/2021	TOUCHSTONE SECURITIES .....	10,949,808	.122,922		0	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y .....		.09/28/2021	TOUCHSTONE SECURITIES .....	4,403,391	.37,766		0	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.09/01/2021	TOUCHSTONE SECURITIES .....	1,902,478	.120,596		0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y .....		.09/29/2021	TOUCHSTONE SECURITIES .....	.992,300	.11,314		0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.09/29/2021	TOUCHSTONE SECURITIES .....	.334,066	.14,670		0	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		.09/29/2021	TOUCHSTONE SECURITIES .....	5,269,143	.150,415		0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.09/29/2021	TOUCHSTONE SECURITIES .....	.520,596	.12,429		0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		.09/29/2021	TOUCHSTONE SECURITIES .....	.1,771,963	.39,933		0	
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		.07/21/2021	PCG Model Accts .....	.78,833,804	.3,838,620		0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		.09/01/2021	TOUCHSTONE SECURITIES .....	.745,674	.6,877		0	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND		.07/21/2021	PCG Model Accts .....	.129,000	.6,580		0	
922020-81-3	VANGUARD GROUP MUTUAL FUND		.07/21/2021	PCG Model Accts .....	14,813,650	.415,550		0	
922042-77-5	VANGUARD CLOSED END FUND		.07/02/2021	PCG Model Accts .....	.27,073,000	.1,716,479		0	
922908-62-9	VANGUARD FDS CLOSED END FUND		.07/21/2021	PCG Model Accts .....	1,000	.237		0	
949999. Subtotal - Common Stocks - Mutual Funds						36,240,204	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						87,856,441	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						87,856,441	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						89,275,442	XXX	0	XXX
9999999 - Totals						241,423,231	XXX	347,680	XXX



STATEMENT AS OF SEPTEMBER 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 (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol					
.3128MB-VE-1	FGLMC FG G13209 5.000% 07/01/23		09/01/2021	Paydown		24,738	24,738	25,722	25,065	0	(327)	0	(327)	0	24,738	0	0	0	0	0	0	07/01/2023	1.A			
.3128MT-PK-8	FGLC1 FG H01326 5.500% 08/01/35		09/01/2021	Paydown		2,253	2,253	2,241	2,242	0	.11	0	.11	0	2,253	0	0	0	0	0	0	08/01/2035	1.A			
.3128PP-N3-4	FGLMC FG J10378 4.500% 07/01/24		09/01/2021	Paydown		8,492	8,492	8,665	8,558	0	(66)	0	(66)	0	8,492	0	0	0	0	0	0	07/01/2024	1.A			
.3128PP-MJ-9	FGLMC FG J10361 4.500% 07/01/24		09/01/2021	Paydown		5,103	5,103	5,217	5,146	0	(44)	0	(44)	0	5,103	0	0	0	0	0	0	07/01/2024	1.A			
.3128PR-LS-6	F6 FG J12137 4.500% 05/01/25		09/01/2021	Paydown		24,459	24,459	25,392	24,901	0	(442)	0	(442)	0	24,459	0	0	0	0	0	0	05/01/2025	1.A			
.31282G-C4-6	FHLMC FG C00091 9.000% 12/01/21		09/01/2021	Paydown		167	167	163	166	0	1	0	1	0	167	0	0	0	0	0	0	12/01/2021	1.A			
.313267-H3-2	F6 FG U80250 3.500% 03/01/33		09/01/2021	Paydown		115,989	115,989	121,943	120,957	0	(4,968)	0	(4,968)	0	115,989	0	0	0	0	0	0	03/01/2033	1.A			
.313615-HN-9	FNMA FN 50637 8.000% 12/01/22		09/01/2021	Paydown		563	563	561	560	0	3	0	3	0	563	0	0	0	0	0	0	02/10/2022	1.A			
.313745-14-7	FNMA FN 323031 6.000% 04/01/28		09/01/2021	Paydown		6,384	6,384	6,452	6,413	0	(29)	0	(29)	0	6,384	0	0	0	0	0	0	04/01/2028	1.A			
.313742-YK-1	FHMS FHR 3763 JI 4.000% 12/15/38		09/01/2021	Paydown		373,086	373,086	366,965	372,035	0	1,051	0	1,051	0	373,086	0	0	0	0	0	0	09/15/2038	1.A			
.313746-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		09/01/2021	Paydown		40,009	40,009	42,929	40,722	0	(713)	0	(713)	0	40,009	0	0	0	0	0	0	01/15/2026	1.A			
.3137BC-6T-0	FHR FHR 4361 IV 3.500% 05/15/44		09/01/2021	Paydown		269,680	269,680	267,604	268,749	0	930	0	930	0	269,680	0	0	0	0	0	0	6,114	05/15/2044	1.A		
.3138E0-VE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2021	Paydown		169,969	169,969	165,108	166,792	0	3,177	0	3,177	0	169,969	0	0	0	0	0	0	01/01/2027	1.A			
.3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		09/01/2021	Paydown		124,758	124,758	124,621	124,604	0	154	0	154	0	124,758	0	0	0	0	0	0	08/01/2033	1.A			
.31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2021	Paydown		178,567	178,567	171,454	175,131	0	3,436	0	3,436	0	178,567	0	0	0	0	0	0	6,547	03/25/2033	1.A		
.31393U-A6-0	FNR 2003-II19 1A7 5.620% 11/25/33		09/01/2021	Paydown		53,758	53,758	57,828	55,695	0	(1,937)	0	(1,937)	0	53,758	0	0	0	0	0	0	1,965	11/25/2033	1.A		
.31393U-AK-9	FNR 2003-II17 1A7 5.750% 08/25/33		09/01/2021	Paydown		191,236	191,236	207,849	199,354	0	(8,119)	0	(8,119)	0	191,236	0	0	0	0	0	0	7,273	08/25/2033	1.A		
.31394R-VW-6	FHLMC FHR 3758 ZG 5.500% 03/15/34		09/01/2021	Paydown		156,701	156,701	152,102	154,634	0	2,067	0	2,067	0	156,701	0	0	0	0	0	0	6,068	03/15/2034	1.A		
.31398F-WS-6	FNR 2009-95 EY 4.000% 11/25/24		09/01/2021	Paydown		343,830	343,830	325,242	340,524	0	3,306	0	3,306	0	343,830	0	0	0	0	0	0	9,080	11/25/2024	1.A		
.31439L-NM-6	FHR FHR 3600 LE 3.000% 12/15/24		09/01/2021	Paydown		15	15	15	15	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2024	1.A			
.31439M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2021	Paydown		59,589	59,589	57,019	58,982	0	607	0	607	0	59,589	0	0	0	0	0	0	1,587	02/25/2025	1.A		
.31439R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2021	Paydown		220,210	220,210	198,533	215,658	0	4,551	0	4,551	0	220,210	0	0	0	0	0	0	4,944	05/25/2025	1.A		
.314125-D3-6	FN FN 933122 5.500% 01/01/38		09/01/2021	Paydown		3,960	3,960	4,011	4,003	0	(43)	0	(43)	0	3,960	0	0	0	0	0	0	139	01/01/2038	1.A		
.31414D-UF-1	FNMA FN 963282 5.000% 05/01/23		09/01/2021	Paydown		11,778	11,778	12,203	11,901	0	(122)	0	(122)	0	11,778	0	0	0	0	0	0	395	05/01/2023	1.A		
.31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		09/01/2021	Paydown		14,766	14,766	15,412	14,993	0	(227)	0	(227)	0	14,766	0	0	0	0	0	0	485	11/01/2023	1.A		
.31415Q-AP-1	FNMA FN 985714 5.000% 06/01/23		09/01/2021	Paydown		4,976	4,976	5,182	5,039	0	(62)	0	(62)	0	4,976	0	0	0	0	0	0	167	06/01/2023	1.A		
.31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		09/01/2021	Paydown		7,089	7,089	7,263	7,152	0	(63)	0	(63)	0	7,089	0	0	0	0	0	0	213	05/01/2024	1.A		
.31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		09/01/2021	Paydown		56,515	56,515	56,345	56,356	0	159	0	159	0	56,515	0	0	0	0	0	0	1,498	08/01/2024	1.A		
.31417C-QF-5	FN FN AB5853 3.000% 08/01/32		09/01/2021	Paydown		146,254	146,254	145,294	145,409	0	845	0	845	0	146,254	0	0	0	0	0	0	2,893	08/01/2032	1.A		
.31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		09/01/2021	Paydown		100,545	100,545	100,450	100,355	0	190	0	190	0	100,545	0	0	0	0	0	0	2,427	09/01/2024	1.A		
.31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		09/01/2021	Paydown		91,269	91,269	92,257	91,614	0	(345)	0	(345)	0	91,269	0	0	0	0	0	0	2,416	01/01/2025	1.A		
.31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2021	Redemption	100,000										(156)	0	(156)	0	0	0	0	410	08/01/2024	1.A		
.56052F-BD-6	MAINE ST HSG AUTH MTGE 3.950% 11/15/40		09/10/2021	Redemption	100,000										0	0	0	0	0	0	0	18,450	11/15/2040	1.B FE		
.599463-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/02/2021	Redemption	100,000										50,000	0	3,922	0	0	0	0	0	0	1,313	12/01/2041	1.C FE
.92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/02/2021	Redemption	100,000										118,376	0	118,376	0	0	0	0	0	0	3,266	10/25/2043	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues						6,558,718	6,558,718	6,041,945	6,288,714	0	25,488	0	25,488	0	6,314,205	0	0	244,513	0	244,513	0	130,809	XXX	XXX		
.00914A-AN-2	AIR LEASE CORP 0.466% 12/15/22		09/08/2021	MIZUHO SECURITIES USA INC		4,005,540	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	5,540	0	5,540	0	5,163	12/15/2022	2.B FE		
.02148J-AD-9	CIVALT 2006-39CB 144 6.000% 01/25/37		09/01/2021	Paydown		34,541	34,541	28,956	27,943	0	6,598	0	6,598	0	34,541	0	0	0	0	0	0	1,440	01/25/2037	1.D FM		
.02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2021	Paydown		7,988	7,988	7,965	7,627	0	361	0	361	0	7,988	0	0	0	0	0	0	184	09/25/2035	1.D FM		
.02666A-AG-3	AHM 2015-SFR1 XS 0.000% 04/17/52		09/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *			
.02666B-AG-1	AHM 2015-SFR2 XS 0.000% 10/17/52		09/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052	6. *		
.037411-BC-8	APACHE CORP 4.250% 01/15/44		08/13/2021	Call 100,000		4,350,000	4,350,000	3,665,615	3,736,491	0	8,511	0	8,511	0	3,745,002	0	0	604,998	0	604,998	0	200,795	01/15/2044	3.A FE		
.05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2021	Paydown		3,675	3,675	3,663	3,662	0	13	0	13	0	3,675	0	0	0	0	0	0	137	09/25/2035	1.D FM		
.05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2021	Paydown		90,936	90,936	90,187	90,470	0	466	0	466	0	90,936	0	0	0	0	0	0	3,485	11/25/2035	1.D FM		
.05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2021	Paydown		76,443	76,443	74,849	75,537	0	906	0	906	0	76,443	0	0	0	0	0	0	2,999	11/25/2035	1.D FM		
.05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2021	Paydown		61,543																				

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## STATEMENT AS OF SEPTEMBER 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 Modifier 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											
.12667G-PV-9	CIWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2021	Paydown		33,305	33,035	29,883	27,750	0	5,555	0	5,555	0	0	0	0	0	0	0	1,159	07/25/2035	1.D FM		
.12667G-PW-7	CIWALT 2005-20CB 1A4 5.500% 07/25/35		09/01/2021	Paydown		158,823	157,538	149,786	138,402	0	20,421	0	20,421	0	0	0	0	0	0	0	5,528	07/25/2035	1.D FM		
.12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2021	Paydown		54,849	55,665	48,527	45,170	0	9,679	0	9,679	0	0	0	0	0	0	0	2,499	07/25/2035	1.D FM		
.12668A-AL-9	CIWALT 2005-47CB A11 5.500% 10/25/35		09/01/2021	Paydown		115,778	134,982	113,503	105,009	0	10,770	0	10,770	0	0	0	0	0	0	0	4,880	10/25/2035	1.D FM		
.12668A-NW-1	CIWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2021	Paydown		21,797	21,939	20,546	19,407	0	2,390	0	2,390	0	0	0	0	0	0	0	789	11/25/2035	3.B FM		
.12668B-YF-4	CIWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2021	Paydown		11,201	16,923	13,743	10,427	0	775	0	775	0	0	0	0	0	0	0	676	05/25/2036	1.D FM		
.12669A-JX-7	CIWHL 2005-24 A7 5.500% 11/25/35		09/01/2021	Paydown		5,633	5,054	4,277	3,994	0	1,640	0	1,640	0	0	0	0	0	0	0	0	212	11/25/2035	1.D FM	
	MIZUHO SECURITIES USA																								
.14913R-2E-6	CATERPILLAR FINL SERVICE 0.358% 01/06/22		09/10/2021	Paydown		1,000,740	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0	0	0	4,005	01/06/2022	1.F FE	
.17309A-AD-1	CIWALT 2006-A1 1A4 5.750% 04/25/36		09/01/2021	Paydown		261,827	267,763	246,646	262,069	0	(241)	0	(241)	0	0	0	0	0	0	0	0	9,905	04/25/2036	3.B FM	
.17312H-AE-9	CRHSL 2007-2 A5 4.988% 06/25/37		09/01/2021	Paydown		221,199	221,199	221,192	216,831	0	4,368	0	4,368	0	0	0	0	0	0	0	0	7,227	06/25/2037	1.D FM	
.17322H-AA-2	CMLT1 2014-J1 A1 3.500% 06/25/44		09/01/2021	Paydown		39,153	39,153	39,582	39,299	0	(146)	0	(146)	0	0	0	0	0	0	0	0	898	06/25/2044	1.D FM	
.22545B-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2021	Paydown		27,089	27,042	25,405	23,223	0	3,867	0	3,867	0	0	0	0	0	0	0	0	1,021	06/25/2035	1.D FM	
.22547D-YV-6	CSMC 2006-1 A49 5.500% 02/25/36		09/01/2021	Paydown		37,553	31,543	30,360	31,748	0	5,804	0	5,804	0	0	0	0	0	0	0	0	1,493	02/25/2036	3.B FM	
.251510-ML-8	DBALT 2006-A61 A3 6.365% 02/25/36		09/01/2021	Paydown		49,101	44,903	44,914	44,914	0	4,187	0	4,187	0	0	0	0	0	0	0	0	1,589	02/25/2036	1.D FM	
.257375-AQ-8	DOMINION GAS HLDGS LLC 3.900% 11/15/49		07/01/2021	Tax Free Exchange		2,000,908	2,000,000	1,998,898	1,998,898	0	0	0	0	0	0	0	0	0	0	0	0	48,750	11/15/2049	2.A FE	
.361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5		09/01/2021	Paydown		43,764	43,764	44,845	44,803	0	(1,039)	0	(1,039)	0	0	0	0	0	0	0	0	1,697	09/25/2034	2.B FM	
.3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2021	Paydown		8,823	9,240	8,802	9,233	0	(410)	0	(410)	0	0	0	0	0	0	0	0	389	05/25/2037	3.B FM	
.362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2021	Paydown		12,171	13,369	12,999	12,701	0	(531)	0	(531)	0	0	0	0	0	0	0	0	572	02/25/2036	1.D FM	
.362341-MR-7	GSMP 2005-7F 2A6 5.500% 09/25/35		09/01/2021	Paydown		71,326	71,326	69,894	69,832	0	1,495	0	1,495	0	0	0	0	0	0	0	0	2,617	09/25/2035	1.D FM	
.36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		09/01/2021	Paydown		2,795	2,795	2,879	2,794	0	0	0	0	0	0	0	0	0	0	0	0	85	08/10/2043	1.D FM	
.45660L-0V-2	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2021	Paydown		105,149	104,332	85,788	85,992	0	39,157	0	39,157	0	0	0	0	0	0	0	0	4,923	02/25/2036	1.D FM	
.46412H-AD-7	IRIHE 2007-1 2A3 6.650% 08/25/37		09/01/2021	Paydown		452,970	452,970	321,601	307,451	0	145,519	0	145,519	0	0	0	0	0	0	0	0	19,817	08/25/2037	1.D FM	
.46617T-AA-2	HENDR 2014-1A 3 3.900% 03/15/63		09/15/2021	Paydown		49,749	49,749	49,721	49,726	0	23	0	23	0	0	0	0	0	0	0	0	1,288	03/15/2063	1.A FE	
.46624T-JU-8	JPMIT 2004-S2 4A4 5.500% 11/25/34		09/01/2021	Paydown		35,680	35,680	35,814	35,972	0	(292)	0	(292)	0	0	0	0	0	0	0	0	1,441	11/25/2034	3.B FM	
.46624T-ZQ-9	JPMIT 2005-S3 1A3 5.750% 01/25/36		09/01/2021	Paydown		154,727	154,762	110,330	105,780	0	48,946	0	48,946	0	0	0	0	0	0	0	0	5,560	01/25/2036	1.D FM	
.46624T-ZQ-6	JPMIT 2005-S3 1A3 5.750% 01/25/36		08/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
.46628S-AH-6	JPMAC 2006-IIIF1 A6 6.000% 07/25/36		09/01/2021	Paydown		36,181	36,181	20,185	14,241	0	21,940	0	21,940	0	0	0	0	0	0	0	0	608	07/25/2036	1.D FM	
.46628S-AJ-2	JPMAC 2006-IIIF1 A6 6.000% 07/25/36		09/01/2021	Paydown		19,941	19,941	11,469	8,072	0	11,868	0	11,868	0	0	0	0	0	0	0	0	335	07/25/2036	1.D FM	
.50188F-AA-2	LG&E & KU ENERGY LLC 4.375% 10/01/21		07/01/2021	Various		11,000,000	11,000,000	10,982,710	10,997,738	0	410	0	410	0	0	0	0	0	0	0	0	360,938	10/01/2021	2.A FE	
.52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		09/01/2021	Paydown		34,938	34,938	35,055	28,926	0	6,064	0	6,064	0	0	0	0	0	0	0	0	1,336	01/25/2037	2.B FM	
.52523K-AJ-3	LXS 2016-17 WF5 5.950% 07/25/42		07/01/2021	Paydown		0	0	(199)	(156)	0	(188)	0	(188)	0	0	0	0	0	0	0	0	5	12/25/2042	3.B FM	
.53245T-AM-0	ELI LILLY 7.125% 06/01/25		09/22/2021	Call	122,2650	7,335,900	6,000,000	6,614,520	6,193,575	0	(28,657)	0	(28,657)	0	0	0	0	0	0	0	0	0	1,681,463	06/01/2025	1.F FE
	MORGAN STANLEY 2006-12X5 A5A 6.092%																								
.61749E-AF-4			10/25/36																			267	10/25/2036	1.D FM	
.61751D-AH-7	MSM 2006-17X5 A5W 5.941% 10/25/46		09/01/2021	Paydown		26,799	26,799	17,027	10,400	0	16,399	0	16,399	0	0	0	0	0	0	0	0	677	10/25/2046	1.D FM	
.61752R-AL-6	MSM 2007-3X 245 6.207% 01/25/47		09/01/2021	Paydown		13,0																			

## STATEMENT AS OF SEPTEMBER 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- 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 Change in Book/ Adjusted Carrying Value								
.29003B-AA-9	ELM115 2020-2A A1 1.87% 07/24/31	D.....	08/02/2021	Paydown .....	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	10,000,000	0	0	0	208,543	07/24/2031	1.A FE	
.372319-AA-1	GENEVA SA 8.75% 01/20/22	D.....	09/02/2021	Taxable Exchange .....	494,953	500,000	423,750	466,839	0	0	20,098	0	20,098	0	0	486,937	0	8,016	8,016	48,854	01/20/2022	5.C FE
.606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.99%	D.....	02/22/2022	GOLDMAN SACHS	3,036,600	3,000,000	3,053,970	0	0	(17,439)	0	(17,439)	0	0	3,036,531	0	.69	.69	50,716	02/22/2022	1.G FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					61,316,156	57,481,258	56,148,284	47,871,408	0	0	492,699	0	492,699	0	56,468,076	0	1,079,900	1,079,900	5,593,742	XXX	XXX	
.256604-BF-5	DOLE FOODS CO TL B 1L 04/05/24	D.....	08/01/2021	DEUTSCHE BANK	(490,996)	(490,625)	(490,625)	(490,625)	0	0	0	0	0	0	(490,625)	0	(371)	(371)	0	04/05/2024	4.FE	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans					(490,996)	(490,625)	(490,625)	(490,625)	0	0	0	0	0	0	(490,625)	0	(371)	(371)	0	XXX	XXX	
8399997. Total - Bonds - Part 4					68,702,063	64,725,651	62,923,182	54,962,491	(87,571)	516,395	0	428,824	0	63,495,286	0	1,438,597	1,438,597	5,744,382	XXX	XXX		
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds					68,702,063	64,725,651	62,923,182	54,962,491	(87,571)	516,395	0	428,824	0	63,495,286	0	1,438,597	1,438,597	5,744,382	XXX	XXX		
.69360J-55-2	PS BUSINESS PARKS INC PREFERRED	D.....	09/10/2021	ADVANTUS CAPITAL	625,000	17,434	0.00	15,625	15,625	0	0	0	0	0	15,625	0	1,809	1,809	.381		2.B FE	
.70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED	D.....	08/21/2021	Various	13,190,000	329,748	0.00	328,609	328,609	0	0	0	0	0	328,609	0	1,140	1,140	17,810		4.C	
.74460W-64-4	PUBLIC STORAGE PREFERRED	D.....	09/01/2021	ADVANTUS CAPITAL	945,000	26,551	0.00	23,247	23,247	0	0	0	0	0	23,247	0	3,305	3,305	.662		2.A FE	
.866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED	D.....	09/07/2021	Various	13,594,000	339,850	0.00	336,935	336,935	0	0	0	0	0	336,935	0	2,915	2,915	16,623		4.A	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					713,583	XXX	704,416	704,416	0	0	0	0	0	704,416	0	9,169	9,169	35,476	XXX	XXX		
8999997. Total - Preferred Stocks - Part 4					713,583	XXX	704,416	704,416	0	0	0	0	0	704,416	0	9,169	9,169	35,476	XXX	XXX		
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks					713,583	XXX	704,416	704,416	0	0	0	0	0	704,416	0	9,169	9,169	35,476	XXX	XXX		
.015271-10-9	ALEXANDRIA REAL ESTATE REIT	D.....	08/06/2021	ADVANTUS CAPITAL	1,000,000	200,614		151,735	160,398	(24,313)	0	0	(24,313)	0	151,735	0	48,879	48,879	.3,191			
.018802-10-8	ALLIANT ENERGY CORP	D.....	08/16/2021	ADVANTUS CAPITAL	1,500,000	91,501		77,600	77,295	305	0	0	305	0	77,600	0	13,901	13,901	1,650			
.024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT	D.....	07/15/2021	ADVANTUS CAPITAL	300,000	15,099		13,101	0	0	0	0	0	0	13,101	0	1,998	1,998	.141			
.03027X-10-0	AMERICAN TOWER CORP REIT	D.....	09/08/2021	ADVANTUS CAPITAL	600,000	174,140		143,762	134,676	9,086	0	0	9,086	0	143,762	0	30,378	30,378	.2,232			
.03064D-10-8	AMERICOLD REALTY TRUST REIT	D.....	09/23/2021	ADVANTUS CAPITAL	14,200,000	502,169		539,430	530,086	9,344	0	0	9,344	0	539,430	0	(37,262)	(37,262)	.9,230			
.03676B-10-2	ANTERO MIDSTREAM CORP	D.....	09/28/2021	BARCLAYS	13,250,000	139,314		128,975	0	0	0	0	0	0	128,975	0	10,339	10,339	0			
.037833-10-0	APPLE INC	D.....	09/09/2021	S. G. COHEN SECURITIES CORP.	6,313,000	972,450		126,709	837,672	(710,963)	0	0	(710,963)	0	126,709	0	845,740	845,740	.4,072			
.053484-10-1	AVALON BAY COMMUNITIES REIT	D.....	07/13/2021	ADVANTUS CAPITAL	200,000	44,697		35,669	0	0	0	0	0	0	35,669	0	9,028	9,028	.636			
.084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B	D.....	07/27/2021	Various	2,700,000	755,102		392,162	626,049	(233,887)	0	0	(233,887)	0	392,162	0	362,939	362,939	0			
.11135E-20-3	BROADSTONE NET LEASE INC-A COMMON	D.....	08/05/2021	ADVANTUS CAPITAL	800,000	21,249		13,600	0	0	0	0	0	0	13,600	0	7,649	7,649	.404			
.125896-10-0	CMS ENERGY CORP	D.....	08/25/2021	ADVANTUS CAPITAL	300,000	19,005		18,295	18,303	(8)	0	0	(8)	0	18,295	0	710	710	.392			
.133131-10-2	CAMDEN PROPERTY TRUST REIT	D.....	09/17/2021	ADVANTUS CAPITAL	1,300,000	190,345		112,326	129,896	(17,570)	0	0	(17,570)	0	112,326	0	78,019	78,019	.3,237			
.15189T-10-7	CENTERPOINT ENERGY	D.....	08/05/2021	ADVANTUS CAPITAL	800,000	20,820		18,672	17,312	1,360	0	0	1,360	0	18,672	0	2,148	2,148	.256			
.16411R-20-8	CHENIERE ENERGY INC	D.....	09/07/2021	Various	12,200,000	1,074,911		1,037,967	0	0	0	0	0	0	1,037,967	0	36,944	36,944	0			
.18539C-10-5	NRG YIELD INC-CLASS A COMMON	D.....	08/24/2021	ADVANTUS CAPITAL	1,000,000	29,707		29,239	0	0	0	0	0	0	29,239	0	468	468	.653			
.22002T-10-8	CORPORATE OFFICE PROPERTIES REIT	D.....	07/22/2021	STEPHENS, INC-EQ	1,800,000	53,211		50,844	0	0	0	0	0	0	50,844	0	2,367	2,367	.495			
.22822V-10-1	CROWN CASTLE INTL CORP REIT	D.....	07/23/2021	ADVANTUS CAPITAL	600,000	114,910		55,408	85,514	(40,106)	0	0	(40,106)	0	55,408	0	59,502	59,502	1,596			

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1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con- tractual Maturity Date	21 Bond Interest/ Stock Dividends Received During Year	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
.23283R-10-0	CYRUSONE INC REIT		09/21/2021	ADVANTUS CAPITAL MANAGEMENT	3,100,000	238,704		193,080	226,765	-(33,685)	0	0	-(33,685)	0	193,080	0	45,624	45,624	.4,743				
.233331-10-7	DTE ENERGY COMPANY		07/06/2021	Spin Off	0.000	31,782		31,782	45,090	-(13,309)	0	0	-(13,309)	0	31,782	0	0	0	0	0			
.23345M-10-7	DT MIDSTREAM INC COMMON		09/13/2021	ADVANTUS CAPITAL MANAGEMENT	1,400,000	66,238		58,456	0	0	0	0	0	0	58,456	0	7,782	7,782	0				
.244199-10-5	DEERE & COMPANY		08/20/2021	S. G. COVEN SECURITIES CORP.	526,000	190,435		73,090	141,520	-(68,430)	0	0	-(68,430)	0	73,090	0	117,345	117,345	1,347				
.252784-30-1	DIAMONDRock HOSPITALITY CO REIT		09/28/2021	ADVANTUS CAPITAL MANAGEMENT	6,900,000	59,587		71,352	0	0	0	0	0	0	71,352	0	-(11,765)	-(11,765)	0				
.253868-10-3	DIGITAL REALTY TRUST INC REIT		07/15/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	47,378		36,298	41,853	-(5,555)	0	0	-(5,555)	0	36,298	0	11,080	11,080	1,032				
.293367-10-0	ENLINK MIDSTREAM LLC		07/14/2021	BARCLAYS	40,000,000	238,631		195,852	0	0	0	0	0	0	195,852	0	42,779	42,779	3,750				
.29364G-10-3	Entergy Corp		09/30/2021	ADVANTUS CAPITAL MANAGEMENT	1,000,000	108,134		101,784	99,840	1,944	0	0	0	0	101,784	0	6,350	6,350	2,850				
.293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/28/2021	BARCLAYS	1,000,000	22,028		24,853	0	0	0	0	0	0	24,853	0	0	(2,825)	0	450			
.29444U-70-0	EQUINIX INC REIT		09/07/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	260,287		190,114	0	0	0	0	0	0	190,114	0	70,173	70,173	1,722				
.294600-10-1	EQUITRANS MIDSTREAM CORP		09/28/2021	Various	145,397,000	1,292,138		1,081,344	0	0	0	0	0	0	1,081,344	0	210,794	210,794	32,115				
.29472R-10-8	EQUITY LIFESTYLE PROPERTY REIT		07/20/2021	ADVANTUS CAPITAL MANAGEMENT	1,200,000	96,048		73,978	0	0	0	0	0	0	73,978	0	22,071	22,071	.870				
.29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		09/08/2021	ADVANTUS CAPITAL MANAGEMENT	1,700,000	53,820		39,950	0	0	0	0	0	0	39,950	0	13,870	13,870	.425				
.30034W-10-6	EVERGY INC		08/26/2021	ADVANTUS CAPITAL MANAGEMENT	2,019,000	137,837		.94,996	.112,075	-(17,079)	0	0	-(17,079)	0	94,996	0	42,841	42,841	3,027				
.30225T-10-2	EXTRA SPACE STORAGE INC REIT		09/20/2021	ADVANTUS CAPITAL MANAGEMENT	1,500,000	267,617		194,700	0	0	0	0	0	0	194,700	0	72,917	72,917	.1,750				
.32054K-10-3	FIRST INDUSTRIAL REALTY		07/19/2021	ADVANTUS CAPITAL MANAGEMENT	2,500,000	133,567		102,432	0	0	0	0	0	0	102,432	0	31,136	31,136	.1,350				
.37192T-10-4	GENESIS ENERGY L.P.		09/30/2021	Various	21,000,000	205,408		198,607	0	0	0	0	0	0	198,607	0	6,801	6,801	3,908				
.379577-20-8	GLOBUS MEDICAL INC - A		09/21/2021	INSTINET	7,000,000	553,885		351,627	384,798	-(103,818)	0	0	-(103,818)	0	351,627	0	202,258	202,258	0				
.390607-10-9	GREAT LAKES DREDGE & DOCK CO		09/21/2021	INSTINET	32,700,000	484,903		382,380	408,270	-(50,378)	0	0	-(50,378)	0	382,380	0	102,522	102,522	0				
.40412C-10-1	HCA HOLDINGS INC		09/28/2021	Various	4,354,000	1,085,686		521,596	716,059	-(194,463)	0	0	-(194,463)	0	521,596	0	564,090	564,090	5,081				
.41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		08/27/2021	ADVANTUS CAPITAL MANAGEMENT	670,000	38,986		37,324	0	0	0	0	0	0	37,324	0	1,662	1,662	.375				
.42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		07/29/2021	ADVANTUS CAPITAL MANAGEMENT	2,100,000	77,061		66,490	45,345	3,306	0	0	3,306	0	66,490	0	10,571	10,571	1,080				
.431284-10-8	HIGHWOODS PROPERTY		09/27/2021	ADVANTUS CAPITAL MANAGEMENT	1,600,000	71,062		.77,250	.63,408	13,842	0	0	13,842	0	.77,250	0	-(6,188)	-(6,188)	.2,336				
.45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		07/16/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	25,776		21,893	0	0	0	0	0	0	21,893	0	3,883	3,883	.156				
.46187W-10-7	INVITATION HOMES INC REIT		07/30/2021	ADVANTUS CAPITAL MANAGEMENT	3,200,000	128,486		.94,586	0	0	0	0	0	0	94,586	0	33,900	33,900	.816				
.480200-10-7	JONES LANG LASALLE INC		09/28/2021	S. G. COVEN SECURITIES CORP.	1,549,000	385,036		233,698	229,825	3,873	0	0	3,873	0	233,698	0	151,338	151,338	0				
.48123V-10-2	J2 GLOBAL INC		07/22/2021	STEPHENS, INC-EQ	1,100,000	157,852		125,761	0	0	0	0	0	0	125,761	0	32,091	32,091	0				
.53223X-10-7	LSI		07/27/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	34,856		19,501	23,878	-(4,377)	0	0	-(4,377)	0	19,501	0	15,355	15,355	.666				
.55303A-10-5	MGM GROWTH PROPERTIES LLC-A REIT		09/07/2021	ADVANTUS CAPITAL MANAGEMENT	700,000	29,809		24,792	0	0	0	0	0	0	24,792	0	5,017	5,017	.361				
.55336V-10-0	MPLX LP LIMITED PARTNERS		07/01/2021	ADVANTUS CAPITAL MANAGEMENT	1,400,000	41,385		42,152	0	0	0	0	0	0	42,152	0	-(767)	-(767)	0				
.55608B-10-5	MACQUARIE INFRASTRUCTURE CO		09/27/2021	Various	75,066,000	3,018,362		2,722,021	715,928	-(173,717)	0	0	-(173,717)	0	2,722,021	0	296,341	296,341	209,726				
.59522J-10-3	MID-AMERICA APARTMENT COMM REIT		08/09/2021	ADVANTUS CAPITAL MANAGEMENT	1,000,000	186,133		114,560	126,690	-(12,130)	0	0	-(12,130)	0	114,560	0	71,573	71,573	2,768				

## STATEMENT AS OF SEPTEMBER 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 Modifier 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								
.629377-50-8	NRG ENERGY INC		08/31/2021	ADVANTUS CAPITAL MANAGEMENT	5,100,000	224,920		181,004	18,775	(1,882)	0	0	(1,882)	0	181,004	0	43,916	43,916	2,105			
.637417-10-6	NATL RETAIL PROP REIT		07/27/2021	ADVANTUS CAPITAL MANAGEMENT	600,000	29,916		31,493	24,552	6,941	0	0	6,941	0	31,493	0	(1,578)	(1,578)	624			
.65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		09/02/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	33,232		29,549	0	0	0	0	0	0	29,549	0	3,683	3,683	265			
.681936-10-0	OMEGA HEALTHCARE REIT		09/16/2021	ADVANTUS CAPITAL MANAGEMENT	7,100,000	238,971		200,326	239,712	(57,146)	0	0	(57,146)	0	200,326	0	38,645	38,645	13,601			
.682680-10-3	ONEOK INC		09/23/2021	S. G. COHEN SECURITIES	26,000,000	1,448,613		1,253,516	53,732	(14,785)	0	0	(14,785)	0	1,253,516	0	195,097	195,097	45,254			
.68389X-10-5	ORACLE CORP		09/13/2021	CORP.	13,096,000	1,160,716		401,212	847,180	(445,969)	0	0	(445,969)	0	401,212	0	759,504	759,504	11,524			
.718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		09/30/2021	Various	5,000,000	181,892		149,005	0	0	0	0	0	0	149,005	0	32,887	32,887	8,750			
.72651A-20-7	PLAINS GP HOLDINGS LP-CL A		09/22/2021	ADVANTUS CAPITAL	130,000,000	1,335,087		1,195,621	0	0	0	0	0	0	1,195,621	0	139,466	139,466	37,890			
.74340II-10-3	PROLOGIS INC REIT		08/16/2021	ADVANTUS CAPITAL MANAGEMENT	1,000,000	131,562		90,535	29,898	(5,849)	0	0	(5,849)	0	90,535	0	41,027	41,027	1,260			
.74460D-10-9	PUBLIC STORAGE INC REIT		08/09/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	92,504		66,318	0	0	0	0	0	0	66,318	0	26,185	26,185	1,200			
.74736A-10-3	QTS REALTY TRUST INC-CL A REIT		08/03/2021	ADVANTUS CAPITAL MANAGEMENT	5,300,000	410,743		222,677	327,964	(105,287)	0	0	(105,287)	0	222,677	0	188,066	188,066	7,791			
.75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		09/30/2021	BMO CAPITAL MARKETS CORP	11,500,000	135,115		122,381	0	0	0	0	0	0	122,381	0	12,734	12,734	2,625			
.758849-10-3	REGENCY CENTERS CORP REIT		09/28/2021	ADVANTUS CAPITAL MANAGEMENT	2,100,000	144,502		122,167	95,739	26,428	0	0	26,428	0	122,167	0	22,335	22,335	3,749			
.816851-10-9	SEMPRA ENERGY		07/08/2021	ADVANTUS CAPITAL MANAGEMENT	1,600,000	212,783		240,680	203,856	36,824	0	0	36,824	0	240,680	0	(27,897)	(27,897)	5,192			
.82669G-10-4	SIGNATURE BANK		09/30/2021	Various	1,019,000	279,009		127,249	137,861	(10,612)	0	0	(10,612)	0	127,249	0	151,761	151,761	1,712			
.830879-10-2	SKYWEST INC		09/21/2021	Various	13,900,000	639,224		571,230	274,108	14,183	0	0	14,183	0	571,230	0	67,994	67,994	0			
.85254J-10-2	STAG INDUSTRIAL INC REIT		08/20/2021	ADVANTUS CAPITAL MANAGEMENT	1,300,000	.52,308		.28,887	.40,716	(11,829)	0	0	(11,829)	0	.28,887	0	.23,420	.23,420	1,111			
.855244-10-9	STARBUCKS CORP		09/15/2021	VIRTU FINANCIAL	4,830,000	559,522		336,784	516,713	(179,929)	0	0	(179,929)	0	336,784	0	222,738	222,738	5,799			
.862121-10-0	STORE CAPITAL CORP REIT		08/04/2021	ADVANTUS CAPITAL MANAGEMENT	400,000	14,284		9,881	13,592	(3,711)	0	0	(3,711)	0	9,881	0	4,403	4,403	.432			
.866674-10-4	SUN COMMUNITIES INC REIT		09/08/2021	ADVANTUS CAPITAL MANAGEMENT	600,000	115,486		.84,374	.30,390	(1,962)	0	0	(1,962)	0	.84,374	0	.31,112	.31,112	1,154			
.87612G-10-1	TARGA RESOURCES CORP		09/30/2021	Various	23,750,000	1,028,342		540,875	362,725	(121,539)	0	0	(121,539)	0	540,875	0	.487,467	.487,467	6,655			
.87968A-10-4	TELLURIAN INC		09/28/2021	Various	500,000,000	1,534,261		2,189,889	0	0	0	0	0	0	2,189,889	0	(655,628)	(655,628)	0			
.902653-10-4	UDR INC REIT		07/30/2021	ADVANTUS CAPITAL MANAGEMENT	2,200,000	117,783		100,521	84,546	15,975	0	0	15,975	0	100,521	0	17,262	17,262	2,387			
.90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		08/10/2021	ADVANTUS CAPITAL MANAGEMENT	4,500,000	69,885		.46,236	.61,200	(14,964)	0	0	(14,964)	0	.46,236	0	.23,649	.23,649	7,088			
.948741-10-3	WEINGARTEN REALTY INVEST REIT		08/03/2021	Taxable Exchange	8,800,000	296,040		147,118	190,696	(43,578)	0	0	(43,578)	0	147,118	0	.148,922	.148,922	10,736			
.958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		09/08/2021	Various	19,500,000	380,515		374,424	0	0	0	0	0	0	374,424	0	6,091	6,091	13,296			
.962166-10-4	WEYERHAEUSER CO		09/22/2021	ADVANTUS CAPITAL MANAGEMENT	5,800,000	201,462		161,311	124,061	(34,997)	0	0	(34,997)	0	.161,311	0	.40,151	.40,151	1,445			
.000000-00-0	KEYERA CORP		09/13/2021	Various	66,150,000	1,708,063		1,082,957	940,411	(123,686)	0	0	(123,686)	0	.1,139,829	.56,872	.568,234	.625,106	51,894			
.000000-00-0	PEMBINA PIPELINE CORP		09/30/2021	Various	35,000,000	1,096,805		1,120,115	47,311	4,859	0	0	4,859	0	1,087,409	(32,706)	9,396	(23,310)	9,976			
.000000-00-0	ENBRIDGE INC		07/19/2021	CIBC WORLD MARKET	10,000,000	385,849		395,268	0	0	0	0	0	0	378,554	(16,714)	7,295	(9,419)	0			
.000000-00-0	TC ENERGY CORP		09/14/2021	Various	70,600,000	3,435,479		3,570,056	0	0	0	0	0	0	3,469,411	(100,645)	(33,932)	(134,577)	36,413			
.10952P-10-1	Briko Energy Corp NPV		08/19/2021	Taxable Exchange	225,000,000	0		23,848	0	25,269	0	0	25,269	(1,421)	25,071	.1,223	(25,071)	(23,848)	0			
.112750-10-7	BROOKFIELD INFRASTRUCTURE-A	A	07/02/2021	ADVANTUS CAPITAL MANAGEMENT	300,000	23,383		.18,882	0	0	0	0	0	0	.18,882	0	.4,501	.4,501	.260			
.45833V-10-9	INTER PIPELINE LTD		08/27/2021	Various	310,700,000	5,001,516		4,313,305	710,845	.55,901	0	0	.55,901	(6,511)	4,349,674	.36,369	.651,843	.688,212	29,791			
.46113H-10-2	JOURNEY ENERGY INC COMMON		08/19/2021	Various	28,635,000	24,114		0	0	0	0	0	0	0	0	0	0	24,114	24,114	0		

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

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value								
J04462-10-5	USS CO LTD	B.	08/11/2021	CLSA S. G. COHEN SECURITIES CORP.	2,900,000	49,730		49,629	0	0	0	0	0	0	49,011	(618)	.719	.101	.0			
.016091-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	09/10/2021		14,310,000	2,441,328		3,005,073	281,603	(61,430)	0	0	0	0	3,005,073	0	(563,745)	(563,745)	.0			
.47215P-10-6	JD.COM INC-ADR RECEIPTS	D.	08/12/2021	Various	30,217,000	2,166,739		655,709	2,656,074	(2,000,365)	0	0	0	0	655,709	0	1,511,030	1,511,030	.0			
.G16252-10-1	BROOKFIELD INFRASTRUCTURE	D.	09/10/2021	ADVANTUS CAPITAL MANAGEMENT	2,200,000	125,652		51,997	108,680	(56,683)	0	0	0	0	51,997	0	.73,655	.73,655	.2,814			
J58200-15-0	NOVARTIS AG-REG	B.	08/11/2021	JPM FUNDS RECAP	600,000	55,368		52,506	0	0	0	0	0	0	51,417	(1,089)	3,951	2,862	.0			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					41,770,864	XXX		33,908,401	14,431,485	(4,770,551)	0	0	0	(4,770,551)	(54,105)	33,851,093	(57,308)	7,919,768	7,862,460	635,682	XXX	XXX
PFF#CS-00-1	Pro Football Focus		09/13/2021	Various	663,000	7,138,521		3,331,144	0	0	0	0	0	0	3,331,144	0	3,807,377	3,807,377	0			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					7,138,521	XXX		3,331,144	0	0	0	0	0	0	3,331,144	0	3,807,377	3,807,377	0	XXX	XXX	
.056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		07/02/2021	PCG Model Accts	15,814,000	456,223		482,587	3,196	(28)	0	0	0	(28)	0	482,587	0	(26,364)	(26,364)	.0		
.091936-45-0	BLACKROCK ADV S/C CORE-INST MUTUAL FUND		07/02/2021	Various	302,807,000	6,368,029		6,208,852	0	0	0	0	0	0	6,208,852	0	159,178	159,178	.0			
.115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		07/21/2021	PCG Model Accts	997,000	45,932		37,044	18,718	(2,917)	0	0	0	(2,917)	0	37,044	0	8,889	8,889	.0		
.115291-75-9	BROWN CAP MGT MUTUAL FUND		07/02/2021	Various	40,155,000	1,108,292		1,107,519	0	0	0	0	0	0	1,107,519	0	.773	.773	.0			
.140640-86-6	Fuller & Thaler MUTUAL FUND		07/21/2021	PCG Model Accts	305,000	11,069		8,335	9,158	(823)	0	0	0	(823)	0	8,335	0	2,735	2,735	.0		
.252645-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		07/21/2021	PCG Model Accts	894,000	31,680		24,149	19,811	(3,532)	0	0	0	(3,532)	0	24,149	0	7,531	7,531	.215		
.464287-62-2	ISHARES RUSSELL 1000 INDEX		07/02/2021	PCG Model Accts	4,907,000	1,199,821		1,066,113	440,415	(6,834)	0	0	0	(6,834)	0	1,066,113	0	133,708	133,708	.6,194		
.464287-65-5	ISHARES RUSSELL 2000		09/03/2021	Various	12,500,000	2,807,174		2,737,376	0	0	0	0	0	0	2,737,376	0	69,798	69,798	.9,316			
.46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		07/21/2021	PCG Model Accts	320,000	43,181		33,558	24,869	(3,996)	0	0	0	(3,996)	0	33,558	0	9,623	9,623	.294		
.46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		07/02/2021	PCG Model Accts	8,574,000	1,489,028		1,207,273	1,382,900	(175,628)	0	0	0	(175,628)	0	1,207,273	0	281,755	281,755	.1,870		
.61756E-46-1	MFA IX MUTUAL FUND		07/02/2021	PCG Model Accts	16,172,000	482,085		475,940	0	0	0	0	0	0	475,940	0	6,145	6,145	.0			
.78462F-10-3	SPDR TRUST SERIES 1		07/30/2021	VIRTU FINANCIAL	76,474,000	33,574,003		28,731,058	0	0	0	0	0	0	28,731,058	0	4,842,944	4,842,944	202,936			
.891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		07/23/2021	TOUCHSTONE SECURITIES	643,000	12,068		9,643	10,897	(1,254)	0	0	0	(1,254)	0	9,643	0	2,425	2,425	.0		
.891540-22-4	TOUCHSTONE SMALL COMPANY-Y		08/02/2021	TOUCHSTONE SECURITIES	1,685,000	12,579		8,897	10,616	(1,719)	0	0	0	(1,719)	0	8,897	0	3,682	3,682	(9)		
.891541-79-1	TOUCHSTONE CORE BOND FUND-Y		08/02/2021	TOUCHSTONE SECURITIES	68,532,000	767,169		679,841	781,268	(101,427)	0	0	0	(101,427)	0	679,841	0	87,328	87,328	.8,332		
.891541-81-7	TOUCHSTONE HIGH YIELD-Y		07/23/2021	TOUCHSTONE SECURITIES	22,635,000	193,962		190,606	192,395	(1,789)	0	0	0	(1,789)	0	190,606	0	3,356	3,356	.4,590		
.89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		08/02/2021	TOUCHSTONE SECURITIES	3,229,000	206,642		136,837	173,484	(36,647)	0	0	0	(36,647)	0	136,837	0	69,805	69,805	(9,437)		
.89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		07/23/2021	TOUCHSTONE SECURITIES	65,000	739		535	632	(98)	0	0	0	(98)	0	535	0	205	205	(7)		
.89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		07/21/2021	Various	76,909,000	3,420,158		3,047,257	503,234	(178,751)	0	0	0	(178,751)	0	3,047,257	0	372,901	372,901	.0		
.89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		08/02/2021	Security Withdraw	0	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
.89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		07/23/2021	TOUCHSTONE SECURITIES	4,519,000	198,393		132,882	180,843	(47,961)	0	0	0	(47,961)	0	132,882	0	65,510	65,510	(11,472)		
.89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		08/02/2021	TOUCHSTONE SECURITIES	219,000	6,302		4,708	5,636	(928)	0	0	0	(928)	0	4,708	0	1,593	1,593	.0		
.89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		08/02/2021	TOUCHSTONE SECURITIES	1,354,000	32,315		24,797	27,450	(2,653)	0	0	0	(2,653)	0	24,797	0	7,518	7,518	.14		
.89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		08/02/2021	TOUCHSTONE SECURITIES	9,452,000	209,506		118,620	192,439	(73,819)	0	0	0	(73,819)	0	118,620	0	90,885	90,885	(17,498)		
.89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		07/23/2021	TOUCHSTONE SECURITIES	12,568,000	115,982		115,613	116,130	(517)	0	0	0	(517)	0	115,613	0	369	369	.762		
.922908-62-9	VANGUARD FDS CLOSED END FUND		07/21/2021	PCG Model Accts	3,167,000	756,374		651,323	654,220	(3,563)	0	0	0	(3,563)	0	651,323	0	105,051	105,051	.4,189		
9499999. Subtotal - Common Stocks - Mutual Funds					53,548,706	XXX		47,241,363	4,748,311	(644,884)	0	0	0	(644,884)	0	47,241,363	0	6,307,343	6,307,343	200,289	XXX	XXX
9799997. Total - Common Stocks - Part 4					102,458,091	XXX		84,480,908	19,179,796	(5,415,435)	0	0	0	(5,415,435)	0	84,423,600	(57,308)	18,034,488	17,977,180	835,971	XXX	XXX
9799998. Total - Common Stocks - Part 5					XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks					102,458,091	XXX		84,480,908	19,179,796	(5,415,435)	0	0	0	(5,415,435)	0	84,423,600	(57,308)	18,034,488	17,977,180	835,971	XXX	XXX
9899999. Total - Preferred and Common Stocks					103,171,674	XXX		85,185,324	19,884,212	(5,415,435)	0	0	0	(5,415,435)	0	85,128,016	(57,308)	18,043,657	17,986,349	871,447	XXX	XXX
9999999 - Totals					171,873,737	XXX		148,108,506	74,846,703	(5,503,006)	516,395	0	0	(4,986,611)	(54,105)	148,623,302	(57,308					

## STATEMENT AS OF SEPTEMBER 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)		
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	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 E57597042	Pieridae Energy	N/A		US - Chicago Board	BBG011C8CKG0	02/01/2019	12/18/2021	591,176		5.67	289,115													
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMB572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	08/25/2021	02/05/2028	4,621		23.13		20,332		64,694		64,694	44,362							
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMB583	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	08/25/2021	02/05/2028	4,621		19.27		30,037		64,694		64,694	34,658							
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	0	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0499999999. Total Purchased Options										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	0	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0919999999. Subtotal - Written Options - Other										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	XXX	0	0	0	0	0	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										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	XXX	0	0	0	0	0	0	0	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	

STATEMENT AS OF SEPTEMBER 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)	
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	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	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	0	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)

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

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

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

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

## **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Exposure for Derivative Instruments Open as of Current Statement Date									12 Potential Exposure	13 Off-Balance Sheet Exposure
			Counterparty Offset		Book/Adjusted Carrying Value			Fair Value					
4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	12 Potential Exposure	13 Off-Balance Sheet Exposure				
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		129,388	129,388	129,388	129,388	129,388	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0				0		0	
0999999999 - Gross Totals			0	0	129,388	0	129,388	129,388	0	129,388	0	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64					129,388	0							

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, 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 .....	.....	.....	.....	13,669,427	13,669,427	.....10/01/2021 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				13,669,427	13,669,427	XXX
9999999 - Totals				13,669,427	13,669,427	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ .....(29,121,299) Book/Adjusted Carrying Value \$ .....(29,121,299)
2. Average balance for the year Fair Value \$ .....22,147,409 Book/Adjusted Carrying Value \$ .....22,147,409
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ .....1,057,460 NAIC 2 \$ .....12,611,967 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 .....	1,307,268	1,307,268	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>5,519,887</b>	<b>5,519,887</b>	<b>XXX</b>
<b>05999999. Total - U.S. Government Bonds</b>				<b>5,519,887</b>	<b>5,519,887</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>
13079P-XC-2 .....	CALIFORNIA ST STWID CINTYS DEVA MULTIFAMI .....		.1.G FE .....	.595,000	.595,000	.03/01/2057 .....
62630W-GF-8 .....	TXB MUNI FUNDING TRUST VARIOU NURSING H .....		.1.F FE .....	.100,000	.100,000	.11/15/2054 .....
62630W-JY-4 .....	TXB MUNI FUNDING TRUST VARIOU TRANSPORT .....		.1.F FE .....	1,700,000	1,700,000	.12/31/2023 .....
<b>28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities</b>				<b>2,395,000</b>	<b>2,395,000</b>	<b>XXX</b>
<b>31999999. Total - U.S. Special Revenues Bonds</b>				<b>2,395,000</b>	<b>2,395,000</b>	<b>XXX</b>
15189W-AN-0 .....	CENTERPOINT .....		.1.G FE .....	.860,115	.860,000	.03/02/2023 .....
185508-AH-1 .....	CLECO POWER LLC .....		.2.A FE .....	1,050,074	1,050,000	.06/15/2023 .....
22532X-QL-5 .....	CREDIT AGRICOLE CIB NY .....		.1.A FE .....	.800,077	.800,000	.07/15/2022 .....
22550U-AA-9 .....	CREDIT SUISSE NEW YORK .....		.1.E FE .....	1,902,280	1,900,000	.02/04/2022 .....
26444H-AG-6 .....	DUKE ENERGY FLORIDA LLC .....		.2.A FE .....	.600,177	.600,000	.11/26/2021 .....
37045X-CP-9 .....	GENERAL MOTORS FINL CO .....		.2.C FE .....	1,003,367	1,003,781	.11/06/2021 .....
57629W-CR-9 .....	MASSMUTUAL GLOBAL FUND .....		.1.B FE .....	1,600,473	1,600,000	.01/07/2022 .....
606822-AL-8 .....	MITSUBISHI UFJ FINL-SPON ADR .....		.1.G FE .....	2,397,175	2,397,940	.02/22/2022 .....
65339K-BT-6 .....	NEXTERA ENERGY CAPITAL .....		.2.A FE .....	1,310,152	1,310,000	.02/22/2023 .....
68235P-AK-4 .....	ONE GAS INC .....		.2.A FE .....	1,049,974	1,050,000	.03/11/2023 .....
694308-JR-9 .....	PACIFIC GAS & EL .....		.2.C FE .....	.590,239	.590,000	.11/15/2021 .....
842400-HE-6 .....	SOUTHERN CAL EDISON .....		.1.G FE .....	849,978	.850,000	.06/13/2022 .....
<b>32999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>				<b>14,014,081</b>	<b>14,011,721</b>	<b>XXX</b>
<b>38999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds</b>				<b>14,014,081</b>	<b>14,011,721</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>19,533,968</b>	<b>19,531,608</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>2,395,000</b>	<b>2,395,000</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>21,928,968</b>	<b>21,926,608</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 .....	BAYLOR SCOTT & WHITE HLD CP .....		.1.A .....	499,874	.499,859	.12/14/2021 .....
000000-00-0 .....	CATHOLIC HEALTH INITIATV CP .....		.1.A .....	1,999,704	1,998,122	.10/21/2021 .....
000000-00-0 .....	CATHOLIC HEALTH INITIATV CP .....		.1.A .....	1,998,821	1,998,678	.01/13/2022 .....
000000-00-0 .....	NATWEST MARKETS PLC CP .....		.1.E .....	1,498,679	1,495,225	.02/01/2022 .....
000000-00-0 .....	NEW YORK ST POWER AUTH CP .....		.1.A .....	3,298,524	3,298,378	.12/01/2021 .....
000000-00-0 .....	ROCKWELL AUTOMATION CP .....		.1.A .....	1,498,685	1,499,178	.02/10/2022 .....
<b>89999999. Total - Short-Term Invested Assets (Schedule DA type)</b>				<b>10,794,288</b>	<b>10,793,440</b>	<b>XXX</b>
262006-20-8 .....	DREYFUS GOVERN CASH MGMT INS MONEY MARKE .....		.1.A .....	.79,454	.79,454	
.....	JM SMUCKER CO CP .....		.1.A .....	1,999,994	1,999,994	.10/01/2021 .....
.....	MONTANA-DAKOTA UTILITIES CP .....		.1.A .....	1,399,992	1,399,995	.10/01/2021 .....
.....	NRUC CP .....		.1.A .....	1,499,920	1,499,937	.10/13/2021 .....
<b>91999999. Total - Cash Equivalents (Schedule E Part 2 type)</b>				<b>4,979,361</b>	<b>4,979,380</b>	<b>XXX</b>
<b>99999999 - Totals</b>				<b>37,702,616</b>	<b>37,699,428</b>	<b>XXX</b>

General Interrogatories:

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

Fair Value \$ .....	13,089,176	Book/Adjusted Carrying Value \$ .....	13,085,091
Fair Value \$ .....	50,239,880	Book/Adjusted Carrying Value \$ .....	50,290,110

**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 .....				237,863	2,762,799	15,939,792	XXX
FIFTH THIRD BANK .....	CINCINNATI, OH .....				8,079,053	7,098,359	4,132,178	XXX
GENERAL ELECTRIC CREDIT UNION .....	CINCINNATI, OH .....				3,143,285	3,144,750	3,146,209	XXX
HUNTINGTON BANK .....	COLUMBUS, OH .....				301,592	301,579	301,566	XXX
JP MORGAN/CHASE .....	NEW YORK, NY .....				397,652	497,756	209,912	XXX
KEYCORP (KEY BANK) .....	CLEVELAND, OH .....				1,635,532	1,635,739	1,636,184	XXX
PNC BANK .....	CINCINNATI, OH .....				(40,562,024)	(41,322,334)	(39,402,033)	XXX
US BANK .....	CINCINNATI, OH .....				4,113,700	4,111,674	4,116,682	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			356,109	435,929	319,408	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(22,297,238)	(21,333,749)	(9,600,102)	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	(22,297,238)	(21,333,749)	(9,600,102)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	(2,702)	(2,744)	856	XXX
0599999. Total - Cash	XXX	XXX	0	0	(22,299,940)	(21,336,493)	(9,599,246)	XXX

STATEMENT AS OF SEPTEMBER 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
ALLIANT CP .....			09/28/2021	.0130	10/05/2021	24,999,368	.271	0
AMER ELEC POWER CP .....			09/30/2021	.0120	10/04/2021	15,899,788	.53	0
AMER ELEC POWER CP .....			08/30/2021	.0190	10/25/2021	11,996,453	2,027	0
BATINT CP .....			09/20/2021	.0180	10/12/2021	14,998,350	.825	0
BLACK HILLS CORP CP .....			09/30/2021	.0100	10/01/2021	17,599,951	.49	0
CENTENNIAL ENERGY CP .....			08/25/2021	.0180	10/21/2021	2,999,145	.555	0
CENTENNIAL ENERGY CP .....			09/23/2021	.0200	10/27/2021	9,598,187	.427	0
CENTERPOINT ENERGY INC CP .....			09/02/2021	.0130	10/05/2021	3,999,523	.419	0
CINTAS CP .....			09/23/2021	.0170	10/22/2021	11,809,383	.446	0
FIDELITY NATL INFO SERV CP .....			09/17/2021	.0200	10/22/2021	12,197,628	.949	0
FIDELITY NATL INFO SERV CP .....			09/24/2021	.0210	10/27/2021	18,696,400	.764	0
HEALTHPEAK PROPERTIES CP .....			09/22/2021	.0150	10/14/2021	17,498,396	.656	0
HYUHCA CP .....			09/29/2021	.0140	10/27/2021	8,499,074	.66	0
INTERCONTINENTALEXCHANGE CP .....			09/30/2021	.0100	10/01/2021	7,999,978	.22	0
JM SMUCKER CO CP .....			09/30/2021	.0100	10/01/2021	1,999,994	.6	0
LIBERTY UTILITIES CO CP .....			08/27/2021	.0180	10/01/2021	14,397,480	2,520	0
LIBERTY UTILITIES CO CP .....			09/13/2021	.0200	11/08/2021	9,022,192	.903	0
MERCY HEALTHCARE SYSTEM CP .....			08/05/2021	.0090	11/01/2021	9,997,800	1,425	0
MONTANA-DAKOTA UTILITIES CP .....			09/30/2021	.0120	10/01/2021	1,399,995	.5	0
NRUC CP .....			09/24/2021	.0080	10/13/2021	1,499,937	.23	0
OGE ENERGY CORP CP .....			09/27/2021	.0160	10/01/2021	21,499,618	.382	0
OGLETHORP CP .....			09/01/2021	.0190	10/19/2021	13,496,580	2,138	0
OGLETHORP CP .....			09/10/2021	.0150	10/28/2021	4,999,000	.438	0
OGLETHORP CP .....			09/29/2021	.0140	11/10/2021	18,131,038	.141	0
SEMPRA ENERGY CP .....			09/27/2021	.0170	10/04/2021	9,349,202	.679	0
SEMPRA ENERGY CP .....			09/22/2021	.0180	10/08/2021	5,999,520	.270	0
SEMPRA ENERGY CP .....			09/29/2021	.0170	10/12/2021	6,899,576	.65	0
TAMPA ELECTRIC CO CP .....			09/20/2021	.0180	10/20/2021	2,049,693	.113	0
TAMPA ELECTRIC CO CP .....			09/24/2021	.0180	10/26/2021	19,996,800	.700	0
VII CREDIT INC CP .....			09/24/2021	.0150	10/06/2021	19,349,033	.564	0
VII CREDIT INC CP .....			08/12/2021	.0170	10/13/2021	5,498,390	1,299	0
VECTREN UTILITY CP .....			09/30/2021	.0120	10/01/2021	9,349,969	.31	0
WECCPP CP .....			09/23/2021	.0130	10/05/2021	15,690,320	.453	0
BROOKFIELD BRP HOLDINGS CP .....			09/22/2021	.0160	10/06/2021	2,999,813	.120	0
BROOKFIELD BRP HOLDINGS CP .....			09/17/2021	.0230	10/18/2021	19,996,039	1,789	0
EXPERIAN FINANCE PLC CP .....			08/17/2021	.0190	10/18/2021	9,496,891	2,256	0
SINOPEC CENTURY BRIGHT C CP .....			09/28/2021	.0220	10/19/2021	31,995,893	.587	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						433,906,397	24,436	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						433,906,397	24,436	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						433,906,397	24,436	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
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						433,906,397	24,436	0
94975H-29-6 .....	WELLS FARGO ADVANTAGE MONEY MARKET .....	SD .....	07/01/2021	.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 .....		09/30/2021	.0000		64,000,645	0	.900

STATEMENT AS OF SEPTEMBER 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
8699999. Subtotal - All Other Money Market Mutual Funds						64,000.645	0	900
9999999 - Total Cash Equivalents						497,957.042	24,436	900