



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 Code08360836NAIC Company Code70483Employer's ID Number31-0487145
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized02/23/1888Commenced Business04/30/1888

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

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

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

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

Internet Website AddressWWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbeling

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 DaSanto, 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 ofOhio

County ofHamilton

SS:

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.

<div>John Finn Barrett Chairman of Board, President & CEO</div>	<div>Donald Joseph Wuebbling Secretary and Counsel</div>	<div>Wade Matthew Fugate VP and Controller</div>
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Subscribed and sworn to before me this
27th day of October, 2021

a. Is this an original filing?

b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Yes [X] No []

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,875,974,489	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
DETAILS OF WRITE-INS				
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 \$447,101 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		
24.04 Payable to parent, subsidiaries and affiliates	493,885	
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
DETAILS OF WRITE-INS		
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

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	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	(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
CAPITAL AND SURPLUS ACCOUNT			
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
DETAILS OF WRITE-INS			
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
Cash from Operations			
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)
Cash from Investments			
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
Cash from Financing and Miscellaneous Sources			
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)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	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:

--	--	--	--

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
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2021</u>	<u>2020</u>
NET INCOME					
(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>
SURPLUS					
(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.

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of 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:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
 - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received
- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$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

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

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

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

- O. 5* Securities. No Change.
- P. Short Sales. None.
- Q. Prepayment Penalty and Acceleration Fees. None.
- R. Reporting Entity's Share of Cash Pool by Asset type. None.
6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.
7. Investment Income. No Change.
8. Derivative Instruments. No Change.
9. Income Taxes. No Change.
10. Information Concerning Parent, Subsidiaries and Affiliates.

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

11. Debt. No Change.
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
- a. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	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

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

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

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

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

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

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

14. Liabilities, Contingencies, and Assessments. No Change.
15. Leases. No Change.
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

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

C. Wash Sales. No Change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.
20. Fair Value Measurements

A.

(1) Fair Value Measurements at 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

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy
Quarter Ended at 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
Total Assets	13,470,312	—	—	3,807,377	11,422,131	—	—	(7,138,521)	—	21,561,299

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)	—	—
Total Assets	34,399,210	—	—	(6,080,211)	—	477,313	—	(15,326,000)	—	13,470,312

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
Total Assets	21,442,163	—	—	109,784	—	12,847,263	—	—	—	34,399,210

*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.

- 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.

- 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	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
26. Intercompany Pooling Arrangements. No Change.
27. Structured Settlements. No Change.
28. Health Care Receivables. No Change.
29. Participating Policies. No Change.
30. Premium Deficiency Reserves. No Change.
31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.
34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
35. Separate Accounts. No Change.
36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒

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 ☒

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 ☒ No ☐

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒

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 ☒

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 ☒

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?
If yes, attach an explanation.

Yes ☐ No ☐ N/A ☒

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 ☒

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒

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 ☒

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 ☒

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☒ No ☐

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] 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 [X]
- 11.2

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

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

\$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 [X] 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 [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A [X]
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

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS.....
109905	SECURIAN ASSET MANAGEMENT	5URRAMPU5ELNW8AQJB87	Securities Exchange Commission	DS.....

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

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

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

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

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

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

d. The fund only or predominantly holds bonds in its portfolio.

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

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []
- 8.2

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

57,171,070

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:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

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

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

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	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	174,368	0	24,568		198,936	
2.	Alaska	AK	N	64,250	0	1,476		65,726	
3.	Arizona	AZ	L	653,647	0	56,472		710,119	
4.	Arkansas	AR	L	92,856	0	9,413		102,269	
5.	California	CA	L	7,670,249	0	547,523		8,217,772	
6.	Colorado	CO	L	188,244	0	16,871		205,115	
7.	Connecticut	CT	L	23,441	0	2,405		25,846	
8.	Delaware	DE	L	43,377	0	4,173		47,550	
9.	District of Columbia	DC	L	161,687	0	9,724		171,411	
10.	Florida	FL	L	5,333,370	0	1,028,861		6,362,231	
11.	Georgia	GA	L	1,006,664	0	96,786		1,103,450	
12.	Hawaii	HI	L	19,094	0	1,032		20,126	
13.	Idaho	ID	L	54,376	0	485		54,861	
14.	Illinois	IL	L	16,601,554	100	1,003,252		17,604,906	
15.	Indiana	IN	L	9,573,091	0	1,918,495		11,491,586	
16.	Iowa	IA	L	129,978	0	7,068		137,046	
17.	Kansas	KS	L	509,998	0	125,039		635,037	
18.	Kentucky	KY	L	3,549,635	0	955,555		4,505,190	
19.	Louisiana	LA	L	4,842,242	0	173,900		5,016,142	
20.	Maine	ME	N	6,456	0	1,753		8,209	
21.	Maryland	MD	L	1,770,418	0	72,481		1,842,899	
22.	Massachusetts	MA	N	28,222	0	5,208		33,430	
23.	Michigan	MI	L	4,167,290	4,066	520,299		4,691,655	
24.	Minnesota	MN	L	1,333,777	0	40,093		1,373,870	
25.	Mississippi	MS	L	104,598	0	7,172		111,770	
26.	Missouri	MO	L	2,741,535	180	355,567		3,097,282	
27.	Montana	MT	L	10,930	0	773		11,703	
28.	Nebraska	NE	L	15,829	0	307		16,136	
29.	Nevada	NV	L	287,279	0	54,311		341,590	
30.	New Hampshire	NH	L	5,841	0	403		6,244	
31.	New Jersey	NJ	L	154,528	0	10,401		164,929	
32.	New Mexico	NM	L	30,425	0	2,331		32,756	
33.	New York	NY	N	112,909	0	15,521		128,430	
34.	North Carolina	NC	L	11,363,538	0	2,747,260		14,110,798	
35.	North Dakota	ND	L	17,983	0	0		17,983	
36.	Ohio	OH	L	32,276,986	2,717	5,151,680		37,431,383	
37.	Oklahoma	OK	L	136,476	0	13,254		149,730	
38.	Oregon	OR	L	104,843	0	3,172		108,015	
39.	Pennsylvania	PA	L	6,517,194	(25)	868,885		7,386,054	
40.	Rhode Island	RI	L	4,150	0	95		4,245	
41.	South Carolina	SC	L	1,245,756	0	193,917		1,439,673	
42.	South Dakota	SD	L	11,764	0	1,742		13,506	
43.	Tennessee	TN	L	1,047,366	0	358,609		1,405,975	
44.	Texas	TX	L	4,055,845	0	531,374		4,587,219	
45.	Utah	UT	L	37,417	0	1,029		38,446	
46.	Vermont	VT	L	2,098	0	511		2,609	
47.	Virginia	VA	L	539,099	0	74,515		613,614	
48.	Washington	WA	L	144,593	0	14,709		159,302	
49.	West Virginia	WV	L	2,336,429	0	724,570		3,060,999	
50.	Wisconsin	WI	L	1,208,788	0	34,246		1,243,034	
51.	Wyoming	WY	L	5,836	0	176		6,012	
52.	American Samoa	AS	N	0	0	0		0	
53.	Guam	GU	N	159	0	0		159	
54.	Puerto Rico	PR	N	5,315	0	0		5,315	
55.	U.S. Virgin Islands	VI	N	952	0	532		1,484	
56.	Northern Mariana Islands	MP	N	0	0	0		0	
57.	Canada	CAN	N	14	0	0		14	
58.	Aggregate Other Aliens	OT	XXX	50,504	0	884	0	51,388	0
59.	Subtotal	XXX		122,575,263	7,038	17,790,878	0	140,373,179	0
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	0
95.	Totals (Direct Business)	XXX		147,881,022	7,585	17,790,988	0	165,679,595	0
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	0
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	0
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	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		50,504	0	884	0	51,388	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG	47	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
N - None of the above - Not allowed to write business in the state	10		

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2482456				Genizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
							Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Healthcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2810787				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emergntg Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	86-3736212				Etowah Joint Venture Partners, LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	41.400	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	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	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	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	NIA	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	NIA	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	NIA	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	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	31.610	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.600	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA	The Western & Southern Life Insurance Co	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	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	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	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FWPEO 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	NIA	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	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FWPEO 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	NIA	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	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO 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	NIA	FWPEO 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	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO 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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-3569568				Jomax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MRC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/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	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga MW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance LaFrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/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.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC .....	.VA	.NIA	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	83-3418626				Timacuan Apt. Holdings,LLC .....	.FL	.NIA	WSLR Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1394672				Touchstone Advisors, Inc. ....	.OH	.DS	IFS Financial Services, Inc.	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	47-6046379				Touchstone Securities, Inc. ....	.NE	.DS	IFS Financial Services, Inc.	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	47-5098714				Trevi Apartment Holdings, LLC .....	.AZ	.NIA	WS Real Estate Holdings LLC	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	20-5542652				Tri-State Fund II Growth LP .....	.OH	.NIA	The Western & Southern Life Insurance Co ..	Ownership.....	29.840	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	20-5542652				Tri-State Fund II Growth LP .....	.OH	.NIA	Tri-State Ventures II, LLC	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1788429				Tri-State Growth Captial Fund LP .....	.OH	.NIA	The Western & Southern Life Insurance Co ..	Ownership.....	12.500	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1788429				Tri-State Growth Captial Fund LP .....	.OH	.NIA	Tri-State Ventures, LLC	Ownership.....	0.630	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	20-5542563				Tri-State Ventures II, LLC .....	.OH	.NIA	Fort Washington Investment Advisors, Inc. ..	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1788428				Tri-State Ventures, LLC .....	.OH	.NIA	Fort Washington Investment Advisors, Inc. ..	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	84-3894041				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.....	100.000	Western & Southern Mutual Holding Co ...	.Y	
.0836	Western-Southern Group .....	.00000	31-1334221				W&S Financial Group Distributors, Inc. ....	.OH	.DS	Western-Southern Life Assurance Co	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	83-1744878				Warm Springs Apt. Holdings, LLC .....	.NV	.NIA	WSLR Holdings LLC	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1413821				Western & Southern Agency, Inc. ....	.OH	.DS	The Western & Southern Life Insurance Co ..	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1732404				Western & Southern Financial Group, Inc. ....	.OH	.UDP	Western & Southern Mutual Holding Co	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	06-1804434				Western & Southern Investment Holdings LLC ..	.OH	.DS	The Western & Southern Life Insurance Co ..	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1732405				Western & Southern Mutual Holding Co .....	.OH	.UIP	Western & Southern Mutual Holding Co	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.92622	31-1000236				Western-Southern Life Assurance Co .....	.OH	.DS	The Western & Southern Life Insurance Co ..	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1732344				Windsor Hotel LLC .....	.CT	.NIA	The Western & Southern Life Insurance Co ..	Ownership.....	25.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	81-4930979				WL Apartments Holdings, LLC .....	.OH	.NIA	2017 Houston Trust Agreement	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1317879				Wright Exec Hotel LTD Partners .....	.OH	.NIA	The Western & Southern Life Insurance Co ..	Ownership.....	60.490	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	61-1182451				WS Airport Exchange GP LLC .....	.KY	.NIA	WS Real Estate Holdings LLC	Ownership.....	74.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	20-2820067				WS CEH LLC .....	.OH	.NIA	WS Real Estate Holdings LLC	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	31-1303229				WS Country Place GP LLC .....	.GA	.NIA	WS Real Estate Holdings LLC	Ownership.....	90.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	61-0998084				WS Lookout JV LLC .....	.KY	.NIA	The Western & Southern Life Insurance Co ..	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	06-1804432				WS Real Estate Holdings LLC .....	.OH	.DS	The Western & Southern Life Insurance Co ..	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	20-1515960				WSA Commons LLC .....	.GA	.NIA	The Western & Southern Life Insurance Co ..	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	33-1058916				WSALD NPH LLC .....	.PA	.NIA	WS Real Estate Holdings LLC	Ownership.....	50.000	Western & Southern Mutual Holding Co ...	.N	
.0836	Western-Southern Group .....	.00000	20-0360272				WSL Partners LP .....	.OH	.NIA	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.

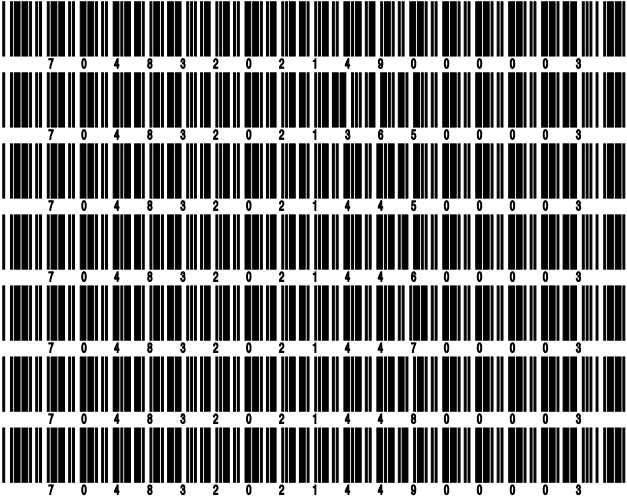
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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	2
	Year to Date	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	2
	Year to Date	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	2
	Year to Date	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	2
	Year to Date	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
BONDS								
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
PREFERRED STOCK								
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 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	50,020,944	xxx	50,020,944		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	2
	Year To Date	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 IWS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS .....	.....	.....	12,571,857	534,808
CRE 00011 05 IWS 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	800,082
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"

[illegible]

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

[illegible]

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044682	Cincinnati	OH		12/01/2011		22,394	0	0	0	0	0	0	0	305	0	0	0
0044692	Cincinnati	OH		12/01/2011		46,903	0	0	0	0	0	0	0	297	0	0	0
0044696	North Charleston	SC		10/28/2016		11,639,771	0	0	0	0	0	0	0	92,294	0	0	0
0044697	North Charleston	SC		11/01/2016		1,611,661	0	0	0	0	0	0	0	12,779	0	0	0
0044698	San Jose	CA		12/01/2017		5,396,473	0	0	0	0	0	0	0	55,117	0	0	0
0044700	Cincinnati	OH		07/01/2019		10,750,000	0	0	0	0	0	0	0	27,005	0	0	0
0044701	Lady Lake	FL		02/20/2020		7,209,884	0	0	0	0	0	0	0	65,755	0	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

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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	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	1.560
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	1,919	0	634,274	XXX
349188-10-8	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	27.460
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	0.000
	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	1,186,078	17.340
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	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 III LP	LOS ANGELES	CA	Core Innovation Capital III 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 PRTRS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTRS VI 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
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP		08/11/2010		0	20,337	0	282,161	0.580
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW 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		0	1,438,119	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		0	11,056,057		59,631,618	100.000
000000-00-0	TRUAMERICA WORKFORCE HOUSING FUND I-A LP	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY LLC		06/28/2021		0	32,448,060		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
	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		0	45,000,000	0	0	0
	FT. WASHINGTON CLO 2021-2 FTWCL02	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWCL02		06/10/2021		0	20,000,000	0	0	0
2699999. Joint	Venture Interests - Other - Affiliated							0	75,000,000	0	0	XXX

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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	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	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
349188-10-8	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	0	18,000,000	18,000,000	0	0	0	18,000,000
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	0	18,000,000
	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	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	0	3,838,425	3,838,425	0	0	0	0
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	09/20/2021	334,442	0	0	0	0	0	0	334,442	334,442	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	0	81,078	81,078	0	0	0	0
	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	08/18/2021	182,719	0	0	0	0	0	0	182,719	182,719	0	0	0	0
	Portag3 L.P.	TORONTO		Portag3 L.P.	09/23/2019	07/28/2021	22,344	0	0	0	0	0	0	22,344	22,344	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	0	1,278,034	1,278,034	0	0	0	2,243,397
	PROVIDENCE EQUITY PRTRS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTRS VI L.P.	03/16/2007	08/03/2021	79,321	0	0	0	0	0	0	79,321	79,321	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	0	1,992,784	1,992,784	0	0	0	2,155,690
	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	07/19/2021	1,011,654	0	0	0	0	0	0	1,011,654	1,011,654	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	0	17,638	17,638	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	0	24,030	24,030	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	0	1,178,983	1,178,983	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	0	10,486	10,486	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	0	250,000	250,000	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	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	0	547,248	547,248	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	0	70,500	70,500	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	0	329,500	329,500	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	0	4,117,500	4,117,500	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	0	900,000	900,000	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	0	1,265,976	1,265,976	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	0	649,338	649,338	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	0	181,000	181,000	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	0	2,921,250	2,921,250	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	0	3,668,348	3,668,348	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	0	244,999	244,999	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							14,895,659	0	0	0	0	0	0	14,895,659	14,895,659	0	0	0	0
000000-00-0	PRETIUM SFR FUND II LP	New York	NY	Cash Return Dist.	06/30/2017	08/17/2021	22,562,468	0	0	0	0	0	0	6,576,234	6,576,234	0	0	0	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
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS LLC	ROUND ROCK	TX	Sold	06/25/2008	09/29/2021	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	2,080,505	2,080,505	0	0	0	0
000000-00-0	TRUAMERICA WORKFORCE	LOS ANGELES	CA	Cash Return Dist.	06/25/2021	08/20/2021	0	0	0	0	0	0	0	(169,253)	(169,253)	0	0	0	0
000000-00-0	W&S REAL ESTATE HOLDINGS LLC	Cincinnati	OH	Cash Return Dist.	12/01/2006	09/27/2021	888,622,847	0	0	0	0	0	0	17,947,188	17,947,188	0	0	0	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
	FT. WASHINGTON CLO 2021-2 FTWLO2	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWLO2	06/10/2021	09/16/2021	51,796,414	0	0	0	0	0	0	51,796,414	51,796,414	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
4899999. Total - Unaffiliated							47,107,602	0	0	0	0	0	0	31,121,368	31,121,368	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	19,796,414
5099999 - Totals							1,031,331,690	0	0	0	0	0	0	135,671,881	135,671,881	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38375B-JW-3	GNR 2011-H02 BA 4.241% 02/20/61		09/01/2021	Interest Capitalization		1,325	1,325	0	1.A
690353-2F-3	DFC AGENCY DEBENTURES 0.091% 04/20/35		07/29/2021	STIFEL NICHOLAS		11,556,090	11,556,090	475	1.A
690353-4D-6	DFC AGENCY DEBENTURES 0.091% 01/20/35		07/29/2021	STIFEL NICHOLAS		7,702,400	7,702,400	317	1.A
690353-5H-6	DFC AGENCY DEBENTURES 0.091% 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
0599999. Subtotal - Bonds - U.S. Governments						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
1099999. Subtotal - Bonds - All Other Governments						7,669,840	8,000,000	0	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS 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 CZ 3.500% 01/25/44		09/01/2021	Interest Capitalization		22,811	22,811	0	1.A
3136AU-O9-5	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
3199999. Subtotal - Bonds - U.S. Special Revenues						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
10373Q-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
279158-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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,606,851	42,357,500	345,574	XXX
34918T-AC-0	Fort Washington 20212A FIWA 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. *
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						46,030,000	46,030,000	0	XXX
8399997. Total - Bonds - Part 3						152,147,789	150,228,598	347,680	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						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	0.00	0	3.A FE
16208T-20-1	CHATHAM LODGING TRUST PREFERRED		09/15/2021	ADVANTUS CAPITAL MANAGEMENT	11,000,000	276,501	0.00	0	5.B Z
70509V-88-6	PEBBLEBROOK HOTEL TRUST PREFERRED		07/22/2021	ADVANTUS CAPITAL MANAGEMENT	16,000,000	400,000	0.00	0	4.C Z
74460W-46-1	PUBLIC STORAGE PREFERRED		07/01/2021	ADVANTUS CAPITAL MANAGEMENT	13,600,000	340,000	0.00	0	2.A FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,419,001	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,419,001	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						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	0	
00130H-10-5	AES CORP		07/29/2021	ADVANTUS CAPITAL MANAGEMENT	2,200,000	54,095	0	0	
008492-10-0	AGREE REALTY CORP REIT		09/28/2021	ADVANTUS CAPITAL MANAGEMENT	900,000	64,322	0	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		09/21/2021	ADVANTUS CAPITAL MANAGEMENT	2,600,000	127,085	0	0	
025537-10-1	AMERICAN ELECTRIC POWER		09/30/2021	ADVANTUS CAPITAL MANAGEMENT	500,000	41,110	0	0	
03676B-10-2	ANTERO MIDSTREAM CORP		09/21/2021	Various	26,500,000	243,386	0	0	
05722G-10-0	BAKER HUGHES CO COMMON		08/25/2021	ADVANTUS CAPITAL MANAGEMENT	2,800,000	63,271	0	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/28/2021	S. G. COWEN SECURITIES CORP.	23,945,000	1,894,525	0	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		09/14/2021	ADVANTUS CAPITAL MANAGEMENT	3,400,000	104,942	0	0	
110122-10-8	BRISTOL-MYERS SQUIBB		09/29/2021	S. G. COWEN SECURITIES CORP.	6,454,000	392,050	0	0	
14174T-10-7	CARETRUST REIT INC REIT		08/12/2021	ADVANTUS CAPITAL MANAGEMENT	1,500,000	33,262	0	0	
16208T-10-2	CHATHAM LODGING TRUST REIT		08/03/2021	ADVANTUS CAPITAL MANAGEMENT	13,300,000	157,715	0	0	
16411R-20-8	CHENIERE ENERGY INC		07/19/2021	RBC/DAIN	1,200,000	96,946	0	0	
184496-10-7	CLEAN HARBORS INC		09/21/2021	INSTINET	32,000,000	3,181,597	0	0	

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	DOP 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 PROPERTI COMMON		09/10/2021	ADVANTUS CAPITAL MANAGEMENT	3,700,000	78,831		0	
28261A-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 IN		08/04/2021	VIRTU FINANCIAL	1,003,000	125,510		0	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		09/03/2021	ADVANTUS CAPITAL MANAGEMENT	4,400,000	119,734		0	
45378A-10-6	INDEPENDENCE REALTY TRUST IN 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 PRTNs		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	NISOURCE 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 IN 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-CL 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 INVESTMEN REIT		07/29/2021	ADVANTUS CAPITAL MANAGEMENT	5,700,000	99,578		0	
78573L-10-6	SABRA 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	SHELL 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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative 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	WEC		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	ACOR SA COMMON	B	09/10/2021	KEPLER CHEUVREUX	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	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L	B	08/11/2021	JEFFERIES & CO INC-EQ	42,000,000	265,078		0	
9099999. 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	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		09/01/2021	TOUCHSTONE SECURITIES	4,574,506	84,883		0	
89154Q-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		09/28/2021	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	
9499999. 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 Ident- ification	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36202K-UV-5	G2 G2	8696 2.250% 09/20/25		09/01/2021	Paydown		240	240	247	232	.0	.8	.0	.8	.0	240	.0	.0	.0	.4	09/20/2025	1.A
36203C-ZE-5	GNMA GN	345541 6.500% 02/15/24		09/01/2021	Paydown		176	176	157	169	.0	.6	.0	.6	.0	176	.0	.0	.0	.8	02/15/2024	1.A
36203D-JA-3	GNMA GN	345983 6.500% 12/15/23		09/01/2021	Paydown		197	177	197	191	.0	.7	.0	.7	.0	197	.0	.0	.0	.9	12/15/2023	1.A
36203D-JE-1	GNMA GN	345961 6.500% 11/15/23		09/01/2021	Paydown		658	658	590	635	.0	23	.0	23	.0	658	.0	.0	.0	.31	11/15/2023	1.A
36203D-JL-5	GNMA GN	345967 6.500% 11/15/23		09/01/2021	Paydown		69	69	59	66	.0	.3	.0	.3	.0	69	.0	.0	.0	.3	11/15/2023	1.A
36203D-MZ-0	GNMA GN	346076 6.500% 01/15/24		09/01/2021	Paydown		103	103	88	98	.0	.5	.0	.5	.0	103	.0	.0	.0	.5	01/15/2024	1.A
36203K-7M-0	GNMA GN	352000 6.500% 12/15/23		09/01/2021	Paydown		503	503	451	485	.0	.18	.0	.18	.0	503	.0	.0	.0	.21	12/15/2023	1.A
36203K-KX-1	GNMA GN	351410 6.500% 01/15/24		09/01/2021	Paydown		143	143	123	136	.0	.7	.0	.7	.0	143	.0	.0	.0	.6	01/15/2024	1.A
36203L-4H-2	GNMA GN	352824 6.500% 04/15/24		09/01/2021	Paydown		1,027	1,027	884	974	.0	53	.0	53	.0	1,027	.0	.0	.0	.45	04/15/2024	1.A
36203L-S5-2	GNMA GN	352540 6.500% 01/15/24		09/01/2021	Paydown		3,522	3,522	3,052	3,358	.0	164	.0	164	.0	3,522	.0	.0	.0	153	01/15/2024	1.A
36203M-JM-3	GNMA GN	353168 6.500% 12/15/23		09/01/2021	Paydown		63	63	56	60	.0	.2	.0	.2	.0	63	.0	.0	.0	.3	12/15/2023	1.A
36203N-6L-7	GNMA GN	354675 6.500% 10/15/23		09/01/2021	Paydown		105	105	94	102	.0	.4	.0	.4	.0	105	.0	.0	.0	.5	10/15/2023	1.A
36203P-AP-8	GNMA 30 YR GN	354714 6.500% 12/15/23		09/01/2021	Paydown		119	119	106	115	.0	.4	.0	.4	.0	119	.0	.0	.0	.5	12/15/2023	1.A
36203R-SK-1	GNMA 30 YR GN	357350 6.500% 11/15/23		09/01/2021	Paydown		136	136	122	131	.0	.5	.0	.5	.0	136	.0	.0	.0	.6	11/15/2023	1.A
36203U-Z7-0	GNMA 30 YR GN	359966 6.500% 12/15/23		09/01/2021	Paydown		346	346	299	330	.0	.16	.0	.16	.0	346	.0	.0	.0	.15	12/15/2023	1.A
36203V-NH-4	GNMA 30 YR GN	361405 6.500% 02/15/24		09/01/2021	Paydown		205	205	184	198	.0	.7	.0	.7	.0	205	.0	.0	.0	.9	02/15/2024	1.A
36204C-ZL-9	GNMA 30 YR GN	366399 6.500% 01/15/24		09/01/2021	Paydown		212	212	190	205	.0	.8	.0	.8	.0	212	.0	.0	.0	.9	01/15/2024	1.A
36204G-Y3-0	GNMA 30 YR GN	369830 6.500% 12/15/23		09/01/2021	Paydown		52	52	45	49	.0	.3	.0	.3	.0	52	.0	.0	.0	.2	12/15/2023	1.A
36204J-B2-1	GNMA GN	370957 6.500% 12/15/23		09/01/2021	Paydown		1,297	1,297	1,163	1,252	.0	.45	.0	.45	.0	1,297	.0	.0	.0	.51	12/15/2023	1.A
36204J-KH-8	GNMA GN	371196 6.500% 12/15/23		09/01/2021	Paydown		1,042	1,042	934	1,006	.0	.37	.0	.37	.0	1,042	.0	.0	.0	.45	12/15/2023	1.A
36204J-KN-5	GNMA GN	371201 6.500% 12/15/23		09/01/2021	Paydown		517	517	463	499	.0	.18	.0	.18	.0	517	.0	.0	.0	.22	12/15/2023	1.A
36204J-L2-0	GNMA GN	371245 6.500% 01/15/24		09/01/2021	Paydown		1,070	1,070	927	1,020	.0	.50	.0	.50	.0	1,070	.0	.0	.0	.46	01/15/2024	1.A
36204J-L7-9	GNMA GN	371250 6.500% 01/15/24		09/01/2021	Paydown		503	503	435	479	.0	.24	.0	.24	.0	503	.0	.0	.0	.22	01/15/2024	1.A
36204K-SW-9	GNMA GN	372661 6.500% 01/15/24		09/01/2021	Paydown		916	794	874	874	.0	.43	.0	.43	.0	916	.0	.0	.0	.40	01/15/2024	1.A
36204K-DN-0	GNMA GN	371909 6.500% 02/15/24		09/01/2021	Paydown		438	438	378	417	.0	.21	.0	.21	.0	438	.0	.0	.0	.19	02/15/2024	1.A
36204K-EA-7	GNMA GN	371929 6.500% 03/15/24		09/01/2021	Paydown		206	184	198	198	.0	.8	.0	.8	.0	206	.0	.0	.0	.9	03/15/2024	1.A
36204N-FK-8	GNMA 30 YR GN	374670 6.500% 02/15/24		09/01/2021	Paydown		1,707	1,707	1,479	1,625	.0	.81	.0	.81	.0	1,707	.0	.0	.0	.73	02/15/2024	1.A
36204N-ND-5	GNMA 30 YR GN	374888 6.500% 01/15/24		09/01/2021	Paydown		697	603	664	664	.0	.33	.0	.33	.0	697	.0	.0	.0	.30	01/15/2024	1.A
36204N-R9-0	GNMA 30 YR GN	375012 6.500% 01/15/24		09/01/2021	Paydown		1,552	1,552	1,345	1,480	.0	.72	.0	.72	.0	1,552	.0	.0	.0	.61	01/15/2024	1.A
36204P-QA-3	GNMA 30 YR GN	375849 6.500% 01/15/24		09/01/2021	Paydown		172	172	154	166	.0	.6	.0	.6	.0	172	.0	.0	.0	.7	01/15/2024	1.A
36204Q-CC-2	GNMA 30 YR GN	376367 6.500% 01/15/24		09/01/2021	Paydown		1,172	1,172	1,051	1,130	.0	.42	.0	.42	.0	1,172	.0	.0	.0	.50	01/15/2024	1.A
36204Q-EA-4	GNMA 30 YR GN	376429 6.500% 03/15/24		09/01/2021	Paydown		272	272	232	257	.0	.14	.0	.14	.0	272	.0	.0	.0	.12	03/15/2024	1.A
36204R-YP-7	GNMA 30 YR GN	377918 6.500% 01/15/24		09/01/2021	Paydown		114	114	98	108	.0	.5	.0	.5	.0	114	.0	.0	.0	.5	01/15/2024	1.A
36204R-YO-5	GNMA 30 YR GN	377919 6.500% 01/15/24		09/01/2021	Paydown		1,206	1,206	1,038	1,147	.0	.59	.0	.59	.0	1,206	.0	.0	.0	.52	01/15/2024	1.A
36205B-E5-7	GNMA 30 YR GN	385456 6.500% 03/15/24		09/01/2021	Paydown		416	416	361	396	.0	.20	.0	.20	.0	416	.0	.0	.0	.18	03/15/2024	1.A
36205B-EE-8	GNMA 30 YR GN	385433 6.500% 02/15/24		09/01/2021	Paydown		342	342	296	326	.0	.17	.0	.17	.0	342	.0	.0	.0	.15	02/15/2024	1.A
36205B-EF-5	GNMA 30 YR GN	385434 6.500% 02/15/24		09/01/2021	Paydown		274	274	237	261	.0	.13	.0	.13	.0	274	.0	.0	.0	.12	02/15/2024	1.A
36205B-LD-2	GNMA 30 YR GN	385624 7.500% 05/15/24		09/01/2021	Paydown		241	241	232	237	.0	.4	.0	.4	.0	241	.0	.0	.0	.12	05/15/2024	1.A
36205D-C7-1	GNMA 30 YR GN	387194 6.500% 02/15/24		09/01/2021	Paydown		618	618	535	589	.0	.30	.0	.30	.0	618	.0	.0	.0	.27	02/15/2024	1.A
36205J-QF-5	GNMA 30 YR GN	392054 6.500% 04/15/24		09/01/2021	Paydown		3,093	3,093	2,643	2,926	.0	.168	.0	.168	.0	3,093	.0	.0	.0	.118	04/15/2024	1.A
36207N-D4-3	GNMA GN	436723 7.500% 11/15/26		09/01/2021	Paydown		2,327	2,327	2,414	2,371	.0	(45)	.0	(45)	.0	2,327	.0	.0	.0	.116	11/15/2026	1.A
36210E-7C-7	GNMA 30 YR GN	490591 7.000% 09/15/28		09/01/2021	Paydown		472	472	483	478	.0	(6)	.0	(6)	.0	472	.0	.0	.0	.22	09/15/2028	1.A
36224R-KG-8	GNMA 30 YR GN	336095 6.500% 11/15/23		09/01/2021	Paydown		2,333	2,333	2,091	2,253	.0	.80	.0	.80	.0	2,333	.0	.0	.0	.90	11/15/2023	1.A
36225C-EV-4	GNMA ARM G2	80147 2.125% 12/20/27		09/01/2021	Paydown		218	218	224	210	.0	.7	.0	.7	.0	218	.0	.0	.0	.3	12/20/2027	1.A
38373R-6H-7	GNMA - CMO	2001-60 ZL 6.500% 12/20/31		09/01/2021	Paydown		14,642	14,642	14,451	14,528	.0	.113	.0	.113	.0	14,642	.0	.0	.0	.635	12/20/2031	1.A
38373S-RX-7	GNMA - CMO	2003-21 PG 5.500% 03/20/33		09/01/2021	Paydown		71,711	71,711	71,711	71,711	.0	.0	.0	.0	.0	71,711	.0	.0	.0	2,638	03/20/2033	1.A
38373Y-N8-9	GNMA - CMO	2002-81 Z 6.112% 09/16/42		09/01/2021	Paydown		7,969	7,969	7,886	7,938	.0	.32	.0	.32	.0	7,969	.0	.0	.0	.325	09/16/2042	1.A
38373Y-6Z-2	GNMA - CMO	2003-16 Z 5.689% 02/16/44		09/01/2021	Paydown		13,823	13,823	13,340	14,686	.0	(863)	.0	(863)	.0	13,823	.0	.0	.0	.525	02/16/2044	1.A
38373Y-UK-8	GNMA - CMO	2003-5 Z 9.432% 11/16/42		08/01/2021	Paydown		198,216	198,216	190,347	198,264	.0	(48)	.0	(48)	.0	198,216	.0	.0	.0	8,833	11/16/2042	1.A
690353-U8-8	DFC	0.030% 02/15/28		08/16/2021	Redemption	100.0000			88,848	88,848	.0	.0	.0	.0	.0	88,848	.0	.0	.0	.69	02/15/2028	1.A
912828-QV-5	U S TREASURY	0.625% 07/15/21		07/15/2021	Maturity				891,885	750,000	(87,571)	(2,215)	.0	(89,786)	.0	777,330	.0	114,555	114,555	5,490	07/15/2021	1.A
0599999	Subtotal - Bonds - U.S. Governments						1,318,185	1,176,300	1,223,578	1,292,994	(87,571)	(1,792)	.0	(89,363)	.0	1,203,630	.0	114,555	114,555	19,831	XXX	XXX
10620N-BT-4	BRAZOS	1.586% 06/25/29		08/27/2021	Various		3,000,000	3,000,000	2,521,875	2,736,745	.0	18,741	.0	18,741	.0	2,755,487	.0	244,513	244,513	31,320	06/25/2029	1.A FE

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128MB-YE-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	.806	07/01/2023	1.A
3128MT-PK-8	FGCI 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	.83	08/01/2035	1.A
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		09/01/2021	Paydown		8,665	8,492	8,665	8,558	.0	(66)	.0	(66)	.0	8,492	.0	.0	.0	.255	07/01/2024	1.A
3128PR-MJ-9	FGLMC 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	.150	07/01/2024	1.A
3128PR-LS-6	FG 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	.695	05/01/2025	1.A
31292G-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	.10	12/01/2021	1.A
3132G7-H3-2	FG 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	2,602	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	.29	12/01/2022	1.A
31374S-Y4-7	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	.254	04/01/2028	1.A
3137A2-YK-1	FHMS FHR 3763 JM 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	9,892	12/15/2038	1.A
3137A6-6S-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	.928	01/15/2026	1.A
3137BC-6T-0	FHR FHR 4361 WV 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	6,114	05/15/2044	1.A
3138EO-YE-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	3,522	01/01/2027	1.A
3139W9-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	2,613	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	6,547	03/25/2033	1.A
31393U-A6-0	FNW 2003-W19 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	1,965	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 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	7,273	08/25/2033	1.A
31394R-VW-6	FHLMC FHR 2758 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	6,668	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	9,080	11/25/2024	1.A
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		09/01/2021	Paydown		.15	.15	.16	.15	.0	.0	.0	.0	.0	.15	.0	.0	.0	.0	12/15/2024	1.A
31398M-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	1,587	02/25/2025	1.A
31398R-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	4,944	05/25/2025	1.A
31412S-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	.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	.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	.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	.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	.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	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	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	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	2,416	01/01/2025	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2021	Paydown		13,634	13,634	14,026	13,790	.0	(156)	.0	(156)	.0	13,634	.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	100.0000		570,000	570,000	570,000	570,000	.0	.0	.0	.0	570,000	.0	.0	.0	18,450	11/15/2040	1.B FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/02/2021	Redemption	100.0000		50,000	50,000	45,625	46,078	.0	3,922	.0	3,922	50,000	.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	100.0000		118,376	118,376	118,376	118,376	.0	.0	.0	.0	118,376	.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	244,513	244,513	130,809	XXX	XXX
00914A-AN-2	AIR LEASE CORP 0.466% 12/15/22		09/08/2021	INC		4,005,540	4,000,000	4,000,000	.0	.0	.0	.0	.0	.0	4,000,000	.0	5,540	5,540	5,163	12/15/2022	2.B FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2021	Paydown		34,541	34,221	28,956	27,943	.0	6,598	.0	6,598	.0	34,541	.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	.184	09/25/2035	1.D FM
02666A-AG-3	AHAR 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	04/17/2052	6. *
02666B-AG-1	AHAR 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	10/17/2052	6. *
037411-BC-8	APACHE CORP 4.250% 01/15/44		08/13/2021	Call	100.0000	4,350,000	4,350,000	3,665,615	3,736,491	.0	8,511	.0	8,511	.0	3,745,002	.0	604,998	604,998	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	.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	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	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	61,543	58,562	59,973	.0	1,570	.0	1,570	.0	61,543	.0	.0	.0	2,343	08/25/2035	1.D FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2021	Paydown		84,214	85,355	71,460	74,687	.0	9,527	.0	9,527	.0	84,214	.0	.0	.0	3,175	09/25/2034	1.D FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.260% 01/25/37		09/01/2021	Paydown		15,476	15,476	9,054	4,485	.0	10,991	.0	10,991	.0	15,476	.0	.0	.0	.156	01/25/2037	1.D FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2021	Paydown		706,021	706,021	689,583	693,718	.0	12,302	.0	12,302	.0	706,021	.0	.0	.0	16,318	02/25/2048	1.D FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2021	Paydown		34,053	34,021	32,671	32,295	.0	1,758	.0	1,758	.0	34,053	.0	.0	.0	1,250	05/25/2035	1.D FM

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 Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12667G-PV-9	CWALT 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	33,305	.0	.0	.0	1,159	07/25/2035	1.D FM
12667G-PW-7	CWALT 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	158,823	.0	.0	.0	5,528	07/25/2035	1.D FM
12667G-XD-0	CWALT 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	54,849	.0	.0	.0	2,489	08/25/2035	1.D FM
12668A-AL-9	CWALT 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	115,778	.0	.0	.0	4,880	10/25/2035	1.D FM
12668A-NW-1	CWALT 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	21,797	.0	.0	.0	789	11/25/2035	3.B FM
12668B-YF-4	CWALT 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	11,201	.0	.0	.0	676	05/25/2036	1.D FM
126694-JX-7	CWHL 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	5,633	.0	.0	.0	212	11/25/2035	1.D FM
14913R-2E-6	CATERPILLAR FINL SERVICE 0.358% 01/06/22		09/10/2021	INC		1,000,740	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	740	740	4,005	01/06/2022	1.F FE
17309A-AD-1	CMALT 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	261,827	.0	.0	.0	9,905	04/25/2036	3.B FM
17312H-AE-9	CRMSI 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	221,199	.0	.0	.0	7,227	06/25/2037	1.D FM
17322N-AA-2	CMILT1 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	39,153	.0	.0	.0	898	06/25/2044	1.D FM
225458-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	27,089	.0	.0	.0	1,021	06/25/2035	1.D FM
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		09/01/2021	Paydown		37,553	31,543	30,360	31,748	.0	5,804	.0	5,804	.0	37,553	.0	.0	.0	1,493	02/25/2036	3.B FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		09/01/2021	Paydown		49,101	49,101	44,903	44,914	.0	4,187	.0	4,187	.0	49,101	.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	1,998,960	1,998,898	.0	.11	.0	.11	.0	1,998,908	.0	2,000	2,000	48,750	11/15/2049	2.A FE
361856-DX-2	5.865% 09/25/34		09/01/2021	Paydown		43,764	43,764	44,845	44,803	.0	.(1,039)	.0	.(1,039)	.0	43,764	.0	.0	.0	1,697	09/25/2034	2.B FM
3622MW-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	8,823	.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	12,171	.0	.0	.0	572	02/25/2036	1.D FM
362341-WR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2021	Paydown		71,326	71,326	67,894	69,832	.0	1,495	.0	1,495	.0	71,326	.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	.2	.0	.2	.0	2,795	.0	.0	.0	.85	08/10/2043	1.D FM
45660L-ZV-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2021	Paydown		105,149	104,332	85,788	65,992	.0	39,157	.0	39,157	.0	105,149	.0	.0	.0	4,923	02/25/2036	1.D FM
46412R-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	452,970	.0	.0	.0	19,817	08/25/2037	1.D FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2021	Paydown		49,749	49,749	49,721	49,726	.0	.23	.0	.23	.0	49,749	.0	.0	.0	1,288	03/15/2063	1.A FE
466247-JU-8	JPMMT 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	35,680	.0	.0	.0	1,441	11/25/2034	3.B FM
466247-ZO-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		09/01/2021	Paydown		154,727	154,727	110,330	105,780	.0	48,946	.0	48,946	.0	154,727	.0	.0	.0	5,560	01/25/2036	1.D FM
466247-ZO-9	JPMMT 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	01/25/2036	3.B FM
46628S-AH-6	JPMAC 2006-W1F1 A5 6.910% 07/25/36		09/01/2021	Paydown		36,181	36,181	20,185	14,241	.0	21,940	.0	21,940	.0	36,181	.0	.0	.0	608	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-W1F1 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	19,941	.0	.0	.0	335	07/25/2036	1.D FM
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		07/01/2021	Var ious		11,000,000	11,000,000	10,982,710	10,997,738	.0	410	.0	410	.0	10,998,148	.0	1,852	1,852	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	35,055	28,926	28,874	.0	6,064	.0	6,064	.0	34,938	.0	.0	.0	1,336	01/25/2037	2.B FM
52523K-AJ-3	LXS 2006-17 W1F5 5.950% 12/25/42		07/01/2021	Paydown		.0	.(199)	.(156)	.(188)	.0	.188	.0	.188	.0	.0	.0	.0	.0	.5	12/25/2042	3.B FM
532457-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	6,164,918	.0	.(164,918)	.(164,918)	1,681,463	06/01/2025	1.F FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36			25,858	25,858	14,305	11,263	.0	14,595	.0	14,595	.0	25,858	.0	.0	.0	267	10/25/2036	1.D FM
61751D-AH-7	MSM 2006-17XS 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	26,799	.0	.0	.0	677	10/25/2046	1.D FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2021	Paydown		13,012	13,012	6,961	5,170	.0	7,842	.0	7,842	.0	13,012	.0	.0	.0	.182	01/25/2047	1.D FM
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2021	Paydown		170,576	170,576	166,312	168,147	.0	2,429	.0	2,429	.0	170,576	.0	.0	.0	3,489	07/25/2043	1.D FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2021	Paydown		91,201	91,201	75,842	71,649	.0	19,552	.0	19,552	.0	91,201	.0	.0	.0	2,829	03/25/2047	1.D FM
68235P-AK-4	ONE GAS INC 0.724% 03/11/23		09/21/2021	Call	100,0000	1,050,000	1,050,000	1,050,000	.0	.0	.0	.0	.0	.0	1,050,000	.0	.0	.0	4,087	03/11/2023	2.A FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2021	Paydown		3,207	3,485	2,916	3,036	.0	.171	.0	.171	.0	3,207	.0	.0	.0	.149	06/25/2036	3.B FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2																		

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 Ident-ification	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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
290038-AA-9 372319-AA-1	ELMWIS 2020-2A A1 1.879% 07/24/31 GENNEIA SA 8.750% 01/20/22	D D	08/02/2021 09/02/2021	Paydown Taxable Exchange		10,000,000 494,953	10,000,000 500,000	10,000,000 423,750	10,000,000 466,839	0 0	0 20,098	0 0	0 20,098	0 0	10,000,000 486,937	0 0	0 8,016	0 8,016	208,543 48,854	07/24/2031 01/20/2022	1.A FE 5.C FE
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	09/15/2021	GOLDMAN SACHS		3,036,600	3,000,000	3,053,970	0	0	(17,439)	0	(17,439)	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	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		08/01/2021	DEUTSCHE BANK		(490,996)	(490,625)	(490,625)	(490,625)	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	(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
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 70509V-50-6	PS BUSINESS PARKS INC PREFERRED PEBBLEBROOK HOTEL TRUST PREFERRED		09/10/2021 08/21/2021	ADVANTUS CAPITAL MANAGEMENT Various	625,000 13,190,000	17,434 329,748	0.00 0.00	15,625 328,609	15,625 328,609	0 0	0 0	0 0	0 0	0 0	15,625 328,609	0 0	1,809 1,140	1,809 1,140	381 17,810	2.B FE 4.C	
74460W-64-4 866082-50-6	PUBLIC STORAGE PREFERRED SUMMIT HOTEL PROPERTIES PREFERRED		09/01/2021 09/07/2021	ADVANTUS CAPITAL MANAGEMENT Various	945,000 13,594,000	26,551 339,850	0.00 0.00	23,247 336,935	23,247 336,935	0 0	0 0	0 0	0 0	0 0	23,247 336,935	0 0	3,305 2,915	3,305 2,915	662 16,623	2.A FE 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
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		08/06/2021	ADVANTUS CAPITAL MANAGEMENT	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		08/16/2021	ADVANTUS CAPITAL MANAGEMENT	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		07/15/2021	ADVANTUS CAPITAL MANAGEMENT	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		09/08/2021	ADVANTUS CAPITAL MANAGEMENT	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 03676B-10-2	AMERICOLD REALTY TRUST REIT ANTERO MIDSTREAM CORP		09/23/2021 09/28/2021	MANAGEMENT BARCLAYS	14,200,000 13,250,000	502,169 139,314		539,430 128,975	530,086 0	9,344 0	0 0	0 0	9,344 0	0 0	539,430 128,975	0 0	(37,262) 10,339	(37,262) 10,339	9,230 0		
037833-10-0	APPLE INC		09/09/2021	S. G. COWEN 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 084670-70-2	AVALON BAY COMMUNITIES REIT BERKSHIRE HATHAWAY INC DEL CL B		07/13/2021 07/27/2021	ADVANTUS CAPITAL MANAGEMENT Various	200,000 2,700,000	44,697 755,102		35,669 392,162	0 626,049	0 (233,887)	0 0	0 0	0 (233,887)	0 0	35,669 392,162	0 0	9,028 362,939	9,028 362,939	636 0		
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON		08/05/2021	ADVANTUS CAPITAL MANAGEMENT	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		08/25/2021	ADVANTUS CAPITAL MANAGEMENT	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		09/17/2021	ADVANTUS CAPITAL MANAGEMENT	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 16411R-20-8	CENTERPOINT ENERGY CHENIERE ENERGY INC		08/05/2021 09/07/2021	MANAGEMENT Various	800,000 12,200,000	20,820 1,074,911		18,672 1,037,967	17,312 0	1,360 0	0 0	0 0	1,360 0	0 0	18,672 1,037,967	0 0	2,148 36,944	2,148 36,944	256 0		
18539C-10-5 22002T-10-8	NRG YIELD INC-CLASS A COMMON CORPORATE OFFICE PROPERTIES REIT		08/24/2021 07/22/2021	ADVANTUS CAPITAL MANAGEMENT STEPHENS, INC-EQ	1,000,000 1,800,000	29,707 53,211		29,239 50,844	0 0	0 0	0 0	0 0	0 0	0 0	29,239 50,844	0 0	468 2,367	468 2,367	653 495		
22822V-10-1	CROWN CASTLE INTL CORP REIT		07/23/2021	ADVANTUS CAPITAL MANAGEMENT	600,000	114,910		55,408	95,514	(40,106)	0	0	(40,106)	0	55,408	0	59,502	59,502	1,596		

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

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
23283R-10-0 23331-10-7	CYRUSONE INC REIT DTE ENERGY COMPANY		09/21/2021 07/06/2021	ADVANTUS CAPITAL MANAGEMENT Spin Off	3,100,000 0.000	238,704 31,782		193,080 45,090	226,765 45,090	(33,685) (13,309)	0 0	0 0	(33,685) (13,309)	0 0	193,080 31,782	0 0	45,624 0	45,624 0	4,743 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. COWEN 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		
29336T-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 293792-10-7	Entergy Corp ENTERPRISE PRODUCTS PARTNERS		09/30/2021 09/28/2021	ADVANTUS CAPITAL MANAGEMENT BARCLAYS	1,000,000 1,000,000	108,134 22,028		101,784 24,853	99,840 0	1,944 0	0 0	0 0	1,944 0	0 0	101,784 24,853	0 0	6,350 (2,825)	6,350 (2,825)	2,850 450		
29444U-70-0 294600-10-1	EQUINIX INC REIT EQUITRANS MIDSTREAM CORP		09/07/2021 09/28/2021	ADVANTUS CAPITAL MANAGEMENT Various	300,000 145,397,000	260,287 1,292,138		190,114 1,081,344	0 0	0 0	0 0	0 0	0 0	0 0	190,114 1,081,344	0 0	70,173 210,794	70,173 210,794	1,722 32,115		
29472R-10-8	EQUITY LIFESTYLE PROPERT 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 371927-10-4 379577-20-8	FIRST INDUSTRIAL REALTY GENESIS ENERGY L.P. GLOBUS MEDICAL INC - A		07/19/2021 09/30/2021 09/21/2021	ADVANTUS CAPITAL MANAGEMENT Various INSTINET	2,500,000 21,000,000 7,000,000	133,567 205,408 553,885		102,432 198,607 351,627	0 0 384,798	0 0 (103,818)	0 0 0	0 0 0	0 0 (103,818)	0 0 0	102,432 198,607 351,627	0 0 0	31,136 6,801 202,258	31,136 6,801 202,258	1,350 3,908 0		
390607-10-9 40412C-10-1	GREAT LAKES DREDGE & DOCK CO HCA HOLDINGS INC		09/21/2021 09/28/2021	INSTINET Various	32,700,000 4,354,000	484,903 1,085,686		408,270 521,596	408,270 716,059	(50,378) (194,463)	0 0	0 0	(50,378) (194,463)	0 0	382,380 521,596	0 0	102,522 564,090	102,522 564,090	0 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		
48020Q-10-7 48123V-10-2	JONES LANG LASALLE INC J2 GLOBAL INC		09/28/2021 07/22/2021	S. G. COWEN SECURITIES CORP. STEPHENS, INC-EQ	1,549,000 1,100,000	385,036 157,852		233,698 125,761	229,825 0	3,873 0	0 0	0 0	3,873 0	0 0	233,698 125,761	0 0	151,338 32,091	151,338 32,091	0 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 55608B-10-5	MPLX LP LIMITED PARTNERS MACQUARIE INFRASTRUCTURE CO		07/01/2021 09/27/2021	MANAGEMENT Various	1,400,000 75,066,000	41,385 3,018,362		42,152 2,722,021	0 715,928	0 (173,717)	0 0	0 0	0 (173,717)	0 0	42,152 2,722,021	0 0	(767) 296,341	(767) 296,341	0 209,726		
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		

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										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..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	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	Various S. G. COWEN SECURITIES CORP.	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	Various	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	Various	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		
..74340W-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 EQ	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	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		137,861	127,249	(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 ADVANTUS CAPITAL MANAGEMENT	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	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 INVST 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)	(42,529)	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	(3,644)	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 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		
..11275Q-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		
..48113W-10-2	JOURNEY ENERGY INC COMMON		08/19/2021	Various	28,635,000	24,114		.0	.0	.0	.0	.0	.0	.0	.0	.0	24,114	24,114	.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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For- 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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
J9446Z-10-5	USS CO LTD	B.....	08/11/2021	CLSA S. G. COWEN SECURITIES	2,900,000	49,730		49,629	0	0	0	0	0	0	49,011	(618)	719	101	0			
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.....	09/10/2021	CORP.	14,310,000	2,441,328		3,005,073	281,603	(61,430)	0	0	(61,430)	0	3,005,073	0	(563,745)	(563,745)	0			
47215P-10-6	JD.COM INC-ADR RECEIPTS	D.....	08/12/2021	Various ADVANTUS CAPITAL	30,217,000	2,166,739		655,709	2,656,074	(2,000,365)	0	0	(2,000,365)	0	655,709	0	1,511,030	1,511,030	0			
G1625Z-10-1	BROOKFIELD INFRASTRUCTURE	D.....	09/10/2021	MANAGEMENT	2,200,000	125,652		51,997	108,680	(56,683)	0	0	(56,683)	0	51,997	0	73,655	73,655	2,814			
H5820Q-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	(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	(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	(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			
140640-86-5	Fuller & Thaler MUTUAL FUND		07/21/2021	PCG Model Accts	305,000	11,069		8,335	9,158	(823)	0	0	(823)	0	8,335	0	2,735	2,735	0			
25264S-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	(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	(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	(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	(175,628)	0	1,207,273	0	281,755	281,755	1,870			
61756E-46-1	MFAIX 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			
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		07/23/2021	TOUCHSTONE SECURITIES	643,000	12,068		9,643	10,897	(1,254)	0	0	(1,254)	0	9,643	0	2,425	2,425	0			
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		08/02/2021	TOUCHSTONE SECURITIES	1,685,000	12,579		8,897	10,616	(1,719)	0	0	(1,719)	0	8,897	0	3,682	3,682	(9)			
89154W-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	(101,427)	0	679,841	0	87,328	87,328	8,332			
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		07/23/2021	TOUCHSTONE SECURITIES	22,635,000	193,962		190,606	192,395	(1,789)	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	(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	(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	(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	0,000	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	(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	(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	(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	(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	(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	(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	(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	(5,415,435)	(54,105)	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	(5,415,435)	(54,105)	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	(5,415,435)	(54,105)	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	(4,986,611)	(54,105)	148,623,302	(57,308)	19,482,254	19,424,946	6,615,829	XXX	XXX	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	.01/31/2018	.07/31/2042	1,663		0.00							0						
PIERIDAE ENERGY LTD WARRANT ES7597042	Pieridae Energy	N/A		Canada - Canadian National Stock Exchange	.02/01/2019	.12/18/2021	591,176		5.67	289,115						(1,319)	1,319					
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMBQ572	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 BMBQ583	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	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	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	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										289,115	50,369	0	129,388	XXX	129,388	77,701	1,319	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

[illegible]

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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-UB-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
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				5,519,887	5,519,887	XXX
0599999. Total - U.S. Government Bonds				5,519,887	5,519,887	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
13079P-XC-2	CALIFORNIA ST STID CNTYS DEVA MULTIFAM		1.G FE	595,000	595,000	03/01/2057
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	100,000	100,000	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	1,700,000	1,700,000	12/31/2023
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				2,395,000	2,395,000	XXX
3199999. Total - U.S. Special Revenues Bonds				2,395,000	2,395,000	XXX
15189W-AN-0	CENTERPOINT		1.G FE	860,115	860,000	03/02/2023
18550B-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	DAIICHI 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
68239P-AK-4	ONE GAS INC		2.A FE	1,049,974	1,050,000	03/11/2023
69430B-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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				14,014,081	14,011,721	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				14,014,081	14,011,721	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				19,533,968	19,531,608	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				2,395,000	2,395,000	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				21,928,968	21,926,608	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	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	1,499,225	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
8999999. Total - Short-Term Invested Assets (Schedule DA type)				10,794,288	10,793,440	XXX
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
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				4,979,361	4,979,380	XXX
9999999 - Totals				37,702,616	37,699,428	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	13,089,176	Book/Adjusted Carrying Value \$	13,085,091
2. Average balance for the year	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	7	8	
					First Month	Second Month	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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	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	0.130	10/05/2021	24,999,368	271	0
	AMER ELEC POWER CP		09/30/2021	0.120	10/04/2021	15,899,788	53	0
	AMER ELEC POWER CP		08/30/2021	0.190	10/25/2021	11,996,453	2,027	0
	BATINT CP		09/20/2021	0.180	10/12/2021	14,998,350	825	0
	BLACK HILLS CORP CP		09/30/2021	0.100	10/01/2021	17,599,951	49	0
	CENTENNIAL ENERGY CP		08/25/2021	0.180	10/21/2021	2,999,145	555	0
	CENTENNIAL ENERGY CP		09/23/2021	0.200	10/27/2021	9,598,187	427	0
	CENTERPOINT ENERGY INC CP		09/02/2021	0.130	10/05/2021	3,999,523	419	0
	CINTAS CP		09/23/2021	0.170	10/22/2021	11,809,383	446	0
	FIDELITY NATL INFO SERV CP		09/17/2021	0.200	10/22/2021	12,197,628	949	0
	FIDELITY NATL INFO SERV CP		09/24/2021	0.210	10/27/2021	18,696,400	764	0
	HEALTHPEAK PROPERTIES CP		09/22/2021	0.150	10/14/2021	17,498,396	656	0
	HYUCCA CP		09/29/2021	0.140	10/27/2021	8,499,074	66	0
	INTERCONTINENTALEXCHANGE CP		09/30/2021	0.100	10/01/2021	7,999,978	22	0
	JM SMUCKER CO CP		09/30/2021	0.100	10/01/2021	1,999,994	6	0
	LIBERTY UTILITIES CO CP		08/27/2021	0.180	10/01/2021	14,397,480	2,520	0
	LIBERTY UTILITIES CO CP		09/13/2021	0.200	11/08/2021	9,022,192	903	0
	MERCY HEALTHCARE SYSTEM CP		08/05/2021	0.090	11/01/2021	9,997,800	1,425	0
	MONTANA-DAKOTA UTILITIES CP		09/30/2021	0.120	10/01/2021	1,399,995	5	0
	NRUC CP		09/24/2021	0.080	10/13/2021	1,499,937	23	0
	OGE ENERGY CORP CP		09/27/2021	0.160	10/01/2021	21,499,618	382	0
	OGLETHORP CP		09/01/2021	0.190	10/19/2021	13,496,580	2,138	0
	OGLETHORP CP		09/10/2021	0.150	10/28/2021	4,999,000	438	0
	OGLETHORP CP		09/29/2021	0.140	11/10/2021	18,131,038	141	0
	SEMPRA ENERGY CP		09/27/2021	0.170	10/04/2021	9,349,202	679	0
	SEMPRA ENERGY CP		09/22/2021	0.180	10/08/2021	5,999,520	270	0
	SEMPRA ENERGY CP		09/29/2021	0.170	10/12/2021	6,899,576	65	0
	TAMPA ELECTRIC CO CP		09/20/2021	0.180	10/20/2021	2,049,693	113	0
	TAMPA ELECTRIC CO CP		09/24/2021	0.180	10/26/2021	19,996,800	700	0
	VII CREDIT INC CP		09/24/2021	0.150	10/06/2021	19,349,033	564	0
	VII CREDIT INC CP		08/12/2021	0.170	10/13/2021	5,498,390	1,299	0
	VECTREN UTILITY CP		09/30/2021	0.120	10/01/2021	9,349,969	31	0
	WECGRP CP		09/23/2021	0.130	10/05/2021	15,690,320	453	0
	BROOKFIELD BRP HOLDINGS CP		09/22/2021	0.160	10/06/2021	2,999,813	120	0
	BROOKFIELD BRP HOLDINGS CP		09/17/2021	0.230	10/18/2021	19,996,039	1,789	0
	EXPERIAN FINANCE PLC CP		08/17/2021	0.190	10/18/2021	9,496,891	2,256	0
	SINOPEC CENTURY BRIGHT C CP		09/28/2021	0.220	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	0.000		50,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2021	0.000		64,000,645	0	900

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter								
1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	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