



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code08360836NAIC Company Code92622Employer's ID Number31-1000236  
(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/Organized12/01/1980Commenced Business03/05/1981

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 Wuebbling

OTHER

Matthew Reid Abernethy #, VP	James Howard Acton Jr., VP	Gregory Scott Allhands, VP
Edward Joseph Babbitt, VP, Sr Counsel	Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP
Peter James Brown, VP	John Henry Bultema III, Sr VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer
Keith Terrill Clark, MD, VP, Medical Director	Robert John 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 &amp; 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 [ ]

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 .....	14,306,884,051	0	14,306,884,051	13,007,383,280
2. Stocks:				
2.1 Preferred stocks .....	35,000,000	0	35,000,000	51,099,216
2.2 Common stocks .....	1,066,458,197	211,577,557	854,880,640	649,255,287
3. Mortgage loans on real estate:				
3.1 First liens .....	2,414,183,176	0	2,414,183,176	1,964,024,425
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....			0	
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	
5. Cash (\$ .....11,382,741 ), cash equivalents (\$ .....101,792,717 ) and short-term investments (\$ .....127,314,998 ) .....	240,490,456	0	240,490,456	276,014,061
6. Contract loans (including \$ ..... premium notes) .....	25,305,919	0	25,305,919	27,214,660
7. Derivatives .....	34,420	0	34,420	34,420
8. Other invested assets .....	422,387,943	4,489,505	417,898,438	398,228,763
9. Receivables for securities .....	7,304,218	0	7,304,218	3,847,722
10. Securities lending reinvested collateral assets .....	22,235,118	0	22,235,118	79,288,579
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	18,540,283,498	216,067,062	18,324,216,436	16,456,390,413
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	116,057,270	0	116,057,270	100,055,152
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,434,323	0	2,434,323	2,349,384
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	18,514,877		18,514,877	19,078,687
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	3,077,071	0	3,077,071	2,978,845
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....			0	
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....		0	0	0
18.2 Net deferred tax asset .....	91,710,110	23,802,731	67,907,379	68,961,696
19. Guaranty funds receivable or on deposit .....	752,461	0	752,461	724,753
20. Electronic data processing equipment and software .....			0	
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....			0	
24. Health care (\$ ..... ) and other amounts receivable .....	17,176	17,176	0	0
25. Aggregate write-ins for other than invested assets .....	13,661,948	16,583	13,645,365	13,818,551
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	18,786,508,734	239,903,552	18,546,605,182	16,664,357,481
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	624,021,718	0	624,021,718	379,127,591
28. Total (Lines 26 and 27)	19,410,530,452	239,903,552	19,170,626,900	17,043,485,072
DETAILS OF WRITE-INS				
1101. ....				
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	0
2501. CSV of company owned life insurance .....	13,645,366	0	13,645,366	13,818,551
2502. Prepaid expenses .....	16,583	16,583	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)	13,661,949	16,583	13,645,366	13,818,551

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 14,547,842,025 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	14,547,842,025	13,102,141,994
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	1,765,295,880	1,578,015,152
4. Contract claims:		
4.1 Life .....	24,239,240	26,813,990
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....		
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) .....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....		
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 \$ ..... accident and health premiums .....	205,368	168,050
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 \$ ..... 2,157,318 ceded .....	2,157,318	2,282,445
9.4 Interest Maintenance Reserve .....	15,209,378	7,057,725
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 710,377 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	710,377	711,733
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	22,864	227,365
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (12,422,860) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(15,402,286)	(8,079,786)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,402,952	2,070,985
15.1 Current federal and foreign income taxes, including \$ ..... (20,041,459) on realized capital gains (losses) .....	3,078,403	18,065,616
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	618,123	671,820
17. Amounts withheld or retained by reporting entity as agent or trustee .....	13,309,578	253,368
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	14,170,030	25,975,048
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....		
22. Borrowed money \$ ..... 0 and interest thereon \$ ..... .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	338,687,650	274,538,318
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 .....	15,150,778	12,902,780
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	0	0
24.09 Payable for securities .....	207,370,575	40,120,413
24.10 Payable for securities lending .....	392,624,739	380,370,151
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	2,323,012	3,249,465
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	17,330,016,004	15,467,556,632
27. From Separate Accounts Statement .....	624,021,718	379,127,591
28. Total liabilities (Lines 26 and 27) .....	17,954,037,722	15,846,684,223
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 .....		
33. Gross paid in and contributed surplus .....	827,408,064	827,408,064
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	386,681,114	366,892,785
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) .....	1,214,089,178	1,194,300,849
38. Totals of Lines 29, 30 and 37 .....	1,216,589,178	1,196,800,849
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	19,170,626,900	17,043,485,072
<b>DETAILS OF WRITE-INS</b>		
2501. Uncashed drafts and checks pending escheatment to the state .....	2,220,764	3,147,217
2502. Interest payable - policy and contract funds .....	102,248	102,248
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,323,012	3,249,465
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	2,281,953,372	1,776,370,123	2,878,571,820
2. Considerations for supplementary contracts with life contingencies .....	850,751	813,784	1,196,950
3. Net investment income .....	474,493,533	436,346,784	604,837,940
4. Amortization of Interest Maintenance Reserve (IMR) .....	501,370	(731,023)	(1,354,775)
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			0
6. Commissions and expense allowances on reinsurance ceded .....			
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 .....	726,723	679,229	914,929
8.2 Charges and fees for deposit-type contracts .....	1,185	1,183	1,682
8.3 Aggregate write-ins for miscellaneous income .....	1,317,010	860,721	1,934,193
9. Totals (Lines 1 to 8.3) .....	2,759,843,944	2,214,340,801	3,486,102,739
10. Death benefits .....	110,194,761	97,811,428	138,334,068
11. Matured endowments (excluding guaranteed annual pure endowments) .....	1,547,445	1,188,815	1,766,711
12. Annuity benefits .....	346,093,362	318,989,648	420,518,299
13. Disability benefits and benefits under accident and health contracts .....	1,486,866	1,576,137	2,091,671
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	369,045,826	359,604,882	504,580,473
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	10,146,397	16,876,148	21,162,247
18. Payments on supplementary contracts with life contingencies .....	2,238,348	2,511,032	3,250,511
19. Increase in aggregate reserves for life and accident and health contracts .....	1,445,700,031	1,055,745,896	1,809,256,766
20. Totals (Lines 10 to 19) .....	2,286,453,036	1,854,303,986	2,900,960,746
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	52,857,318	50,928,604	74,707,872
22. Commissions and expense allowances on reinsurance assumed .....			0
23. General insurance expenses and fraternal expenses .....	72,632,986	76,068,316	100,364,470
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	12,814,969	9,879,032	12,706,432
25. Increase in loading on deferred and uncollected premiums .....	105,105	(599,661)	124,575
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	234,529,921	132,468,873	256,033,611
27. Aggregate write-ins for deductions .....	4,155,184	5,395,910	6,523,416
28. Totals (Lines 20 to 27) .....	2,663,548,519	2,128,445,060	3,351,421,122
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	96,295,425	85,895,741	134,681,617
30. Dividends to policyholders and refunds to members .....			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	96,295,425	85,895,741	134,681,617
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	34,339,204	26,827,039	41,793,674
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) .....	61,956,221	59,068,702	92,887,943
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....6,532,338 (excluding taxes of \$ .....2,300,171 transferred to the IMR) .....	17,349,588	(12,789,948)	(10,628,085)
35. Net income (Line 33 plus Line 34) .....	79,305,809	46,278,754	82,259,858
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	1,196,800,849	1,068,730,359	1,068,730,359
37. Net income (Line 35) .....	79,305,809	46,278,754	82,259,858
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....10,801,935	80,133,072	29,559,393	64,340,048
39. Change in net unrealized foreign exchange capital gain (loss) .....			
40. Change in net deferred income tax .....	17,472,919	17,077,592	29,456,652
41. Change in nonadmitted assets .....	(92,974,139)	(15,941,585)	7,452,686
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 .....			3,632,304
44. Change in asset valuation reserve .....	(64,149,332)	(40,631,535)	(59,071,059)
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 .....			
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		
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 .....	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	19,788,329	36,342,619	128,070,489
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	1,216,589,178	1,105,072,978	1,196,800,849
DETAILS OF WRITE-INS			
08.301. Company owned life insurance .....	1,291,836	849,467	1,921,285
08.302. Miscellaneous income .....	25,174	11,254	12,908
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) .....	1,317,010	860,721	1,934,193
2701. Pension expense .....	3,281,708	2,661,847	3,549,718
2702. Securities lending interest expense .....	872,960	2,731,569	2,971,204
2703. Miscellaneous expense .....	516	2,494	2,494
2798. Summary of remaining write-ins for Line 27 from overflow page .....	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	4,155,184	5,395,910	6,523,416
5301. ....			
5302. ....			
5303. ....			
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) .....	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	2,283,215,207	1,776,967,734	2,879,205,478
2. Net investment income .....	484,656,365	449,094,324	637,882,614
3. Miscellaneous income .....	2,218,103	691,666	929,519
4. Total (Lines 1 to 3) .....	2,770,089,675	2,226,753,724	3,518,017,611
5. Benefit and loss related payments .....	843,551,108	792,104,063	1,080,231,737
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	241,852,421	136,309,409	263,916,354
7. Commissions, expenses paid and aggregate write-ins for deductions .....	142,157,548	143,132,056	194,695,521
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 31,972,949 tax on capital gains (losses) .....	58,158,925	10,505,440	15,828,278
10. Total (Lines 5 through 9) .....	1,285,720,002	1,082,050,968	1,554,671,890
11. Net cash from operations (Line 4 minus Line 10) .....	1,484,369,673	1,144,702,756	1,963,345,721
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,975,632,016	1,973,524,407	2,611,291,762
12.2 Stocks .....	105,222,935	45,453,013	136,161,347
12.3 Mortgage loans .....	67,142,099	49,080,271	89,746,202
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	29,699,151	14,366,049	35,771,965
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(34,800)	5,308	(10,169)
12.7 Miscellaneous proceeds .....	224,303,623	892,240	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	2,401,965,024	2,083,321,288	2,872,961,107
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	3,310,414,264	2,685,110,191	3,817,797,319
13.2 Stocks .....	252,348,757	254,656,843	290,860,553
13.3 Mortgage loans .....	517,300,850	382,423,353	659,849,954
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	42,398,259	70,308,582	73,794,836
13.6 Miscellaneous applications .....	3,456,496	69,629,674	146,439,493
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	4,125,918,626	3,462,128,643	4,988,742,155
14. Net increase (or decrease) in contract loans and premium notes .....	(1,908,741)	(2,021,667)	(2,403,625)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,722,044,861)	(1,376,785,688)	(2,113,377,423)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	187,280,728	(21,165,433)	(53,062,778)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	14,870,856	(25,922,912)	59,353,533
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	202,151,584	(47,088,345)	6,290,755
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(35,523,604)	(279,171,277)	(143,740,947)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	276,014,061	419,755,008	419,755,008
19.2 End of period (Line 18 plus Line 19.1) .....	240,490,456	140,583,731	276,014,061

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			0
2. Ordinary life insurance .....	183,560,989	207,112,287	270,528,185
3. Ordinary individual annuities .....	2,010,957,560	1,526,710,424	2,486,549,770
4. Credit life (group and individual) .....			0
5. Group life insurance .....			0
6. Group annuities .....	106,346,785	61,665,722	147,209,233
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....			0
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	2,300,865,334	1,795,488,433	2,904,287,188
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	2,300,865,334	1,795,488,433	2,904,287,188
14. Deposit-type contracts .....	8,370,884,095	6,526,683,157	9,080,435,933
15. Total (Lines 13 and 14)	10,671,749,429	8,322,171,590	11,984,723,121
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 Western-Southern Life Assurance 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	79,305,809	82,259,858
(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>79,305,809</u>	<u>82,259,858</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,216,589,178	1,196,800,849
(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>1,216,589,178</u>	<u>1,196,800,849</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 13,445,620
    - 2. 12 Months or Longer 4,460,674
  - b. The aggregate related fair value of securities with unrealized losses:
    - 1. Less than 12 Months 1,268,624,898
    - 2. 12 Months or Longer 192,157,001
- (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 \$392.2 million.

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 (LIHTC) 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	34,420	—	34,420

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

	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. No Change.

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

- (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$2,010.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.
- (2) FHLB Capital Stock
- a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	17,043,485	17,043,485	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	67,485,076	67,485,076	—
(d) Excess Stock	5,656,739	5,656,739	—
(e) Aggregate Total (a+b+c+d)	90,185,300	90,185,300	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	2,010,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	23,693,090	23,693,090	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	40,755,110	40,755,110	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	64,448,200	64,448,200	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	1,870,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)  
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

		Eligible for Redemption					
		1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock							
1.	Class A	17,043,485	17,043,485	—	—	—	—
2.	Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)  
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,142,885,629	2,038,401,128	1,513,638,642
2. Current Year General Account Total Collateral Pledged	2,142,885,629	2,038,401,128	1,513,638,642
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,063,344,974	1,959,487,833	1,343,549,883

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)  
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)  
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)  
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,202,537,167	2,077,439,418	1,490,653,623
2. Current Year General Account Maximum Collateral Pledged	2,202,537,167	2,077,439,418	1,490,653,623
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,382,235,669	2,308,630,496	1,650,803,445

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,513,638,642	1,513,638,642	—	1,505,600,962
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,513,638,642	1,513,638,642	—	1,505,600,962
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,343,549,883	1,343,549,883	—	1,334,428,928
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,343,549,883	1,343,549,883	—	1,334,428,928

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	78,534,000	78,534,000	—
2. Funding Agreements	1,539,836,963	1,539,836,963	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,618,370,963	1,618,370,963	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO?)
1. Debt	No
2. Funding Agreements	No
3. Other	No

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
- a. Defined Benefit Plan

iv. Components of net periodic benefit cost. Not applicable.
13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations. No Change.
14. Liabilities, Contingencies, and Assessments. No Change.
15. Leases. No Change.
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
- B. (2) Not applicable.  
(4) Not applicable.

C. Wash Sales. No Change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.
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: Industrial & miscellaneous	—	2,632,938	—	—	2,632,938
Bonds: RMBS	—	1,032,566	—	—	1,032,566
Bonds: Exchange traded funds	68,407,427	—	—	—	68,407,427
Common stock: Unaffiliated	630,513,288	—	—	—	630,513,288
Common stock: Mutual funds	131,276,626	—	—	—	131,276,626
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	38,514,038	51,613,656	—	—	90,127,694
Total assets at fair value	868,711,379	55,313,580	—	—	924,024,959

\*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security’s fair value is below amortized cost.

- (2) Not applicable.
- (3) The Company’s policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Investments in Level 2 include industrial and miscellaneous bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal and corporate bonds. The Company determined fair value of the bonds 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	15,153,993,585	14,306,884,050	93,268,862	14,935,910,899	124,813,824	—	—
Common stock: Unaffiliated**	720,698,588	720,698,588	720,698,588	—	—	—	—
Common stock: Mutual funds	131,276,626	131,276,626	131,276,626	—	—	—	—
Preferred stock	37,430,000	35,000,000	—	37,430,000	—	—	—
Mortgage loans	2,516,497,433	2,414,183,176	—	—	2,516,497,433	—	—
Cash, cash equivalents, & short-term investments	241,911,970	240,490,456	241,911,970	—	—	—	—
Other invested assets: Surplus notes	60,165,796	46,954,103	—	60,165,796	—	—	—
Securities lending reinvested collateral assets	22,235,118	22,235,118	22,235,118	—	—	—	—
Derivative assets	34,420	34,420	—	34,420	—	—	—
Separate account assets	630,833,586	624,021,718	39,287,498	591,546,088	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(11,773,710,883)	(10,735,803,952)	—	—	(11,773,710,883)	—	—
Separate account liabilities *	(597,837,155)	(526,115,039)	—	—	(597,837,155)	—	—
Securities lending liability	(392,624,739)	(392,624,739)	—	(392,624,739)	—	—	—

\*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.  
\*\*Includes FHLB common stock which is held at cost.

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 value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

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.

Derivative Instruments

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

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.

*Separate Account Liabilities*

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

E. Not applicable.

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 [ ☒ ]

(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	—



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

(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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [ ] No [ X ]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [ ] No [ ]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ] No [ X ]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]

3.2

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

Yes [ ] No [ X ]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [ ] No [ X ]

3.5

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

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
If yes, complete and file the merger history data file with the NAIC.

Yes [ ] No [ X ]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

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

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017

6.2

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

12/31/2017

6.3

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

05/30/2019

6.4

By what department or departments?  
Ohio Department of Insurance

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

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

6.6

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

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

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ] No [ X ]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [ ] No [ X ]

8.2

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

8.3

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

Yes [ X ] No [ ]

8.4

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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 [ ] No [ X ]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....

\$ .....

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: .....

\$ .....

89,391,872
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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....   |
| 14.23 Common Stock .....  | \$ .....133,185,765                               | \$ .....214,482,983                                |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....   |
| 14.26 All Other .....   | \$ .....290,310,159                               | \$ .....297,094,992                                |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....423,495,924                               | \$ .....511,577,975                                |
| 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. ....

\$ .....392,205,652
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

\$ .....392,139,040
- 16.3

Total payable for securities lending reported on the liability page. ....

\$ .....392,624,739

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON .....	ONE WALL STREET NY NY 10286 .....
FEDERAL HOME LOAN BANK .....	CINCINNATI OH 45202 .....
DEUTSCHE BANK TRUST COMPANY AMERICAS .....	60 WALL STREET NY NY 10005 .....
MORGAN STANLEY .....	1300 THAMES ST BALTIMORE MD 21231 .....

- 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.....

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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

\$

2,405,183,577

1.14

Total Mortgages in Good Standing

\$

2,405,183,577

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

8,999,599

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)

\$

2,414,183,176

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

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[ X ]

No

[ ]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

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

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	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 Western-Southern Life Assurance Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	Active Status (a)							
1. Alabama	AL	L	534,196	10,707,536			11,241,732	479,876
2. Alaska	AK	L	47,050	4,204,355			4,251,405	0
3. Arizona	AZ	L	1,104,378	55,653,183			56,757,561	1,139,128
4. Arkansas	AR	L	446,384	5,158,997			5,605,381	0
5. California	CA	L	6,228,637	266,265,957			272,494,594	(376,775)
6. Colorado	CO	L	398,573	50,639,396			51,037,969	1,511,431
7. Connecticut	CT	L	305,334	30,397,358			30,702,692	1,419,971
8. Delaware	DE	L	951,518	12,369,507			13,321,025	338,302
9. District of Columbia	DC	L	180,477	3,246,296			3,426,773	0
10. Florida	FL	L	12,473,616	152,500,463			164,974,079	2,185,715
11. Georgia	GA	L	1,596,093	54,408,737			56,004,830	2,400,592
12. Hawaii	HI	L	1,050,052	6,678,051			7,728,103	0
13. Idaho	ID	L	158,842	5,220,821			5,379,663	0
14. Illinois	IL	L	10,476,523	85,346,178			95,822,701	1,632,766
15. Indiana	IN	L	11,417,045	30,118,673			41,535,718	0
16. Iowa	IA	L	127,917	9,325,942			9,453,859	0
17. Kansas	KS	L	548,622	7,370,606			7,919,228	315,473
18. Kentucky	KY	L	8,231,666	28,376,224			36,607,890	0
19. Louisiana	LA	L	3,913,250	16,864,004			20,777,254	0
20. Maine	ME	L	21,074	11,128,419			11,149,493	118,533
21. Maryland	MD	L	2,587,161	31,983,611			34,570,772	1,309,309
22. Massachusetts	MA	L	153,804	160,630,302			160,784,106	5,225,619
23. Michigan	MI	L	6,848,995	76,133,922			82,982,917	994,336
24. Minnesota	MN	L	2,804,367	34,223,177			37,027,544	89,074
25. Mississippi	MS	L	1,292,780	6,283,497			7,576,277	118,703
26. Missouri	MO	L	2,538,941	30,710,396			33,249,337	934,009
27. Montana	MT	L	28,590	4,745,579			4,774,169	0
28. Nebraska	NE	L	52,185	2,774,857			2,827,042	0
29. Nevada	NV	L	631,349	18,073,539			18,704,888	0
30. New Hampshire	NH	L	19,293	32,344,402			32,363,695	343,085
31. New Jersey	NJ	L	3,052,931	84,096,549			87,149,480	1,647,950
32. New Mexico	NM	L	474,322	11,142,407			11,616,729	200,000
33. New York	NY	N	266,344	1,133,140			1,399,484	0
34. North Carolina	NC	L	14,528,061	70,852,531			85,380,592	3,760,460
35. North Dakota	ND	L	13,873	3,420,661			3,434,534	0
36. Ohio	OH	L	43,553,473	101,965,389			145,518,862	8,327,545,122
37. Oklahoma	OK	L	489,067	12,455,697			12,944,764	1,101,746
38. Oregon	OR	L	449,893	21,416,516			21,866,409	728,842
39. Pennsylvania	PA	L	24,857,026	92,418,207			117,275,233	1,273,887
40. Rhode Island	RI	L	7,768	10,433,042			10,440,810	351,740
41. South Carolina	SC	L	1,816,613	29,658,019			31,474,632	861,859
42. South Dakota	SD	L	27,296	1,387,525			1,414,821	0
43. Tennessee	TN	L	4,209,025	33,466,414			37,675,439	335,334
44. Texas	TX	L	4,389,450	206,075,917			210,465,367	8,565,764
45. Utah	UT	L	130,041	14,111,088			14,241,129	162,007
46. Vermont	VT	L	5,109	2,805,213			2,810,322	200,000
47. Virginia	VA	L	921,340	70,335,881			71,257,221	2,219,063
48. Washington	WA	L	954,049	69,260,494			70,214,543	725,000
49. West Virginia	WV	L	3,331,022	7,414,098			10,745,120	0
50. Wisconsin	WI	L	1,340,236	27,352,026			28,692,262	1,026,174
51. Wyoming	WY	L	21,539	2,212,646			2,234,185	0
52. American Samoa	AS	N	0	0			0	0
53. Guam	GU	L	1,392	0			1,392	0
54. Puerto Rico	PR	N	7,555	0			7,555	0
55. U.S. Virgin Islands	VI	N	877	0			877	0
56. Northern Mariana Islands	MP	N	0	0			0	0
57. Canada	CAN	N	0	0			0	0
58. Aggregate Other Aliens	OT	XXX	45,218	6,900	0	0	52,118	0
59. Subtotal	XXX		182,062,232	2,117,304,345	0	0	2,299,366,577	8,370,884,095
90. Reporting entity contributions for employee benefits plans.	XXX		0	0			0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities.	XXX		0	0			0	0
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		1,498,757	0			1,498,757	0
94. Aggregate or other amounts not allocable by State.	XXX		0	0	0	0	0	0
95. Totals (Direct Business).	XXX		183,560,989	2,117,304,345	0	0	2,300,865,334	8,370,884,095
96. Plus Reinsurance Assumed.	XXX		0	0			0	0
97. Totals (All Business).	XXX		183,560,989	2,117,304,345	0	0	2,300,865,334	8,370,884,095
98. Less Reinsurance Ceded.	XXX		18,597,088	0			18,597,088	0
99. Totals (All Business) less Reinsurance Ceded	XXX		164,963,901	2,117,304,345	0	0	2,282,268,246	8,370,884,095
DETAILS OF WRITE-INS								
58001. Mexico	XXX		3,123				3,123	
58002. ZZZ - Other Alien	XXX		42,095	6,900			48,995	
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		45,218	6,900	0	0	52,118	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.	51	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.	6		



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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	NIA	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	IA	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	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	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				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	NIA	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 III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	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	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	NIA	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	.IA	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	.IA	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				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				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	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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 Owner-ship 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	IA	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	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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 .....	.70483	31-0487145				The Western & Southern Life Insurance Co .....	.OH	.UDP	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	.NIA	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	.UIP	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	.NIA	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	.RE	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	.NIA	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	.NIA	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 Western-Southern Life Assurance Company

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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.

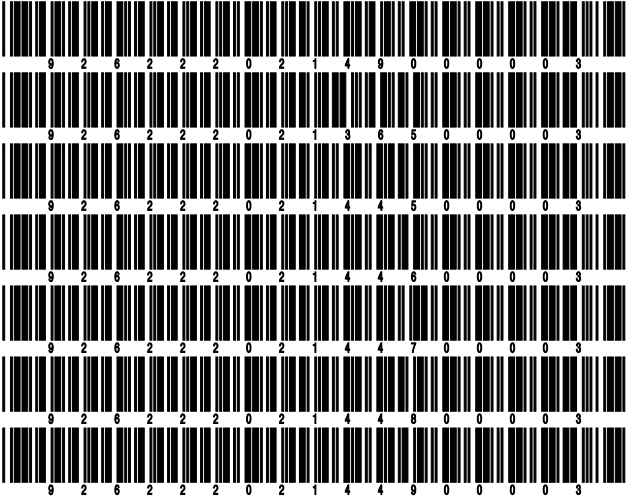
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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





**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

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 .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....		

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 .....	1,964,024,430	1,393,920,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	501,281,000	652,984,649
2.2 Additional investment made after acquisition .....	16,019,850	6,865,305
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 .....	67,142,099	89,746,202
8. Deduct amortization of premium and mortgage interest points and commitment fees .....		98
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) .....	2,414,183,181	1,964,024,430
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	2,414,183,181	1,964,024,430
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	2,414,183,181	1,964,024,430

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 .....	398,228,764	357,418,133
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	6,203,144	63,184,199
2.2 Additional investment made after acquisition .....	36,195,115	10,610,637
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	
5. Unrealized valuation increase (decrease) .....	11,527,289	8,056,069
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	29,699,151	35,771,965
8. Deduct amortization of premium and depreciation .....	67,218	86,272
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	5,182,038
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	422,387,943	398,228,764
12. Deduct total nonadmitted amounts .....	4,489,505	
13. Statement value at end of current period (Line 11 minus Line 12) .....	417,898,438	398,228,764

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 .....	13,838,512,491	12,441,466,315
2. Cost of bonds and stocks acquired .....	3,562,763,021	4,108,657,872
3. Accrual of discount .....	19,307,427	17,777,407
4. Unrealized valuation increase (decrease) .....	96,793,584	73,412,048
5. Total gain (loss) on disposals .....	34,869,919	20,671,100
6. Deduct consideration for bonds and stocks disposed of .....	2,094,729,677	2,756,247,147
7. Deduct amortization of premium .....	64,495,370	52,204,461
8. Total foreign exchange change in book/adjusted carrying value .....	1,446,147	0
9. Deduct current year's other than temporary impairment recognized .....	0	23,814,681
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	13,874,726	8,794,038
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	15,408,342,268	13,838,512,491
12. Deduct total nonadmitted amounts .....	211,577,556	130,774,693
13. Statement value at end of current period (Line 11 minus Line 12) .....	15,196,764,712	13,707,737,798

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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) .....	7,795,946,912	1,169,797,162	934,737,688	92,159,791	7,606,786,207	7,795,946,912	8,123,166,177	7,419,019,080
2. NAIC 2 (a) .....	4,737,808,278	3,532,113,177	3,471,189,799	(128,966,517)	4,561,806,756	4,737,808,278	4,669,765,139	4,262,764,892
3. NAIC 3 (a) .....	1,019,821,842	210,957,642	68,230,825	10,032,806	953,506,034	1,019,821,842	1,172,581,465	888,948,728
4. NAIC 4 (a) .....	472,562,450	41,408,975	38,327,072	2,519,069	511,509,470	472,562,450	478,163,422	552,611,006
5. NAIC 5 (a) .....	49,688,917	2,879,536	10,182,907	3,835,495	60,899,479	49,688,917	46,221,041	75,622,870
6. NAIC 6 (a) .....	7,777,328	1,052,632	4,333	989,009	7,421,000	7,777,328	9,814,636	7,535,498
7. Total Bonds	14,083,605,727	4,958,209,124	4,522,672,624	(19,430,347)	13,701,928,946	14,083,605,727	14,499,711,880	13,206,502,074
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	
9. NAIC 2 .....	37,121,638	0	2,121,638	0	41,953,163	37,121,638	35,000,000	48,977,578
10. NAIC 3 .....	0	0	0	0	2,121,638	0	0	2,121,638
11. NAIC 4 .....	0	0	0	0	0	0	0	
12. NAIC 5 .....	0	0	0	0	0	0	0	
13. NAIC 6 .....	0	0	0	0	0	0	0	
14. Total Preferred Stock .....	37,121,638	0	2,121,638	0	44,074,801	37,121,638	35,000,000	51,099,216
15. Total Bonds and Preferred Stock	14,120,727,365	4,958,209,124	4,524,794,262	(19,430,347)	13,746,003,747	14,120,727,365	14,534,711,880	13,257,601,290

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ .....192,827,825 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

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	127,314,997	xxx	127,314,997	225,634	0

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 .....	46,111,984	111,819,871
2. Cost of short-term investments acquired .....	240,254,811	157,234,711
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	16,048	15,448
6. Deduct consideration received on disposals .....	159,067,846	222,958,046
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) .....	127,314,997	46,111,984
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	127,314,997	46,111,984

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)	34,425
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	0
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
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	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	34,425
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	34,425

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.....	34,420
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) .....	34,420
4.	Part D, Section 1, Column 6 .....	34,420
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 .....	34,420
8.	Part B, Section 1, Column 13 .....	
9.	Total (Line 7 plus Line 8) .....	34,420
10.	Part D, Section 1, Column 9 .....	34,420
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 .....	204,632,444	279,104,976
2. Cost of cash equivalents acquired .....	8,327,158,316	8,650,929,185
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	16,956	9,379
6. Deduct consideration received on disposals .....	8,430,014,999	8,725,411,096
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) .....	101,792,717	204,632,444
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	101,792,717	204,632,444



Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

## SCHEDULE B - PART 2

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0001220 .....	Washington .....	.DC.....		.09/26/2019 .....	4.750 .....	0 .....	6,415,852 .....	86,400,000 .....
0001248 .....	Apex .....	.NC.....		.07/15/2021 .....	4.200 .....	4,000,000 .....	0 .....	6,025,000 .....
0001249 .....	Sterling .....	.VA.....		.07/21/2021 .....	3.940 .....	42,000,000 .....	0 .....	82,800,000 .....
0001250 .....	Tampa .....	.FL.....		.07/29/2021 .....	3.690 .....	72,800,000 .....	0 .....	89,250,000 .....
0001251 .....	Minneola .....	.FL.....		.09/22/2021 .....	3.350 .....	52,750,000 .....	0 .....	78,900,000 .....
0001252 .....	Houston .....	.TX.....		.09/20/2021 .....	2.950 .....	57,613,000 .....	0 .....	92,700,000 .....
0001253 .....	Houston .....	.TX.....		.09/20/2021 .....	2.950 .....	62,987,000 .....	0 .....	96,950,000 .....
0599999. Mortgages in good standing - Commercial mortgages-all other						292,150,000	6,415,852	533,025,000
0899999. Total Mortgages in good standing						292,150,000	6,415,852	533,025,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
<b>3399999 - Totals</b>						<b>292,150,000</b>	<b>6,415,852</b>	<b>533,025,000</b>

## SCHEDULE B - PART 3

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												
0001094	Fremont	CA		08/17/2001	09/03/2021	730,470	0	0	0	0	0	0	82,615	82,615	0	0	
0001184	Greenville	SC		12/11/2014	09/20/2021	12,902,443	0	0	0	0	0	0	12,654,119	12,654,119	0	0	
0001192	Round Rock	TX		12/18/2015	09/29/2021	14,707,015	0	0	0	0	0	0	14,514,782	14,514,782	0	0	
0199999. Mortgages closed by repayment						28,339,928	0	0	0	0	0	0	27,251,516	27,251,516	0	0	
0001094	Fremont	CA		08/17/2001		730,470	0	0	0	0	0	0	0	164,132	0	0	
0001151	Lorton	VA		09/28/2009		12,816,526	0	0	0	0	0	0	0	578,343	0	0	
0001163	Cranberry Township	PA		10/01/2011		9,152,043	0	0	0	0	0	0	0	51,450	0	0	
0001166	Puyallup	WA		02/24/2012		13,717,287	0	0	0	0	0	0	0	231,228	0	0	
0001173	American Canyon	CA		11/14/2012		31,629,104	0	0	0	0	0	0	0	316,761	0	0	
0001177	South Attleboro	MA		07/22/2013		43,074,436	0	0	0	0	0	0	0	279,188	0	0	
0001178	Lorton	VA		09/18/2013		6,218,799	0	0	0	0	0	0	0	56,254	0	0	
0001179	Houston	TX		10/10/2013		18,328,662	0	0	0	0	0	0	0	203,268	0	0	
0001182	Raleigh	NC		11/14/2014		23,902,667	0	0	0	0	0	0	0	110,593	0	0	
0001183	Roseville	CA		11/20/2014		2,383,452	0	0	0	0	0	0	0	30,562	0	0	
0001184	Greenville	SC		12/11/2014		12,902,443	0	0	0	0	0	0	0	83,575	0	0	
0001187	Newport	KY		03/17/2015		44,050,931	0	0	0	0	0	0	0	207,113	0	0	
0001188	Cincinnati	OH		10/02/2015		20,194,671	0	0	0	0	0	0	0	99,637	0	0	
0001189	Cincinnati	OH		10/02/2015		9,438,042	0	0	0	0	0	0	0	57,549	0	0	
0001190	Cincinnati	OH		10/02/2015		39,193,302	0	0	0	0	0	0	0	235,822	0	0	
0001191	Greenville	SC		12/07/2015		24,558,140	0	0	0	0	0	0	0	119,284	0	0	
0001192	Round Rock	TX		12/18/2015		14,707,015	0	0	0	0	0	0	0	65,039	0	0	
0001195	Indianapolis	IN		06/15/2017		32,276,530	0	0	0	0	0	0	0	138,964	0	0	
0001196	Apex	NC		09/21/2017		13,210,698	0	0	0	0	0	0	0	68,326	0	0	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1  Loan Number	Location		4  Loan Type	5  Date Acquired	6  Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15  Consid- eration	16  Foreign Exchange Gain (Loss) on Disposal	17  Realized Gain (Loss) on Disposal	18  Total Gain (Loss) on Disposal
	2  City	3  State					8  Unrealized Valuation Increase (Decrease)	9  Current Year's (Amortization) /Accretion	10  Current Year's Other- Than- Temporary Impairment Recognized	11  Capitalized Deferred Interest and Other	12  Total Change in Book Value (8+9-10+11)	13  Total Foreign Exchange Change in Book Value					
0001197	Bel Air	MD		12/12/2017		48,196,119	0	0	0	0	0	0	0	209,611	0	0	0
0001198	Newport	KY		12/19/2017		9,638,895	0	0	0	0	0	0	0	99,172	0	0	0
0001199	Kennesaw	GA		03/12/2018		11,779,276	0	0	0	0	0	0	0	83,243	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,086,567	0	0	0	0	0	0	0	57,147	0	0	0
0001201	Kennesaw	GA		03/12/2018		11,919,506	0	0	0	0	0	0	0	84,234	0	0	0
0001202	Longmont	CO		04/19/2018		51,470,268	0	0	0	0	0	0	0	235,488	0	0	0
0001205	Indianapolis	IN		06/12/2018		36,966,008	0	0	0	0	0	0	0	148,007	0	0	0
0001206	Longwood	FL		07/12/2018		36,036,000	0	0	0	0	0	0	0	96,298	0	0	0
0001207	Carmel	IN		09/10/2018		33,367,159	0	0	0	0	0	0	0	137,392	0	0	0
0001210	Columbus	OH		09/26/2018		57,346,007	0	0	0	0	0	0	0	238,288	0	0	0
0001212	Katy	TX		12/21/2018		54,665,574	0	0	0	0	0	0	0	316,323	0	0	0
0001213	Lee's Summit	MO		02/05/2019		22,400,000	0	0	0	0	0	0	0	90,967	0	0	0
0001216	Oklahoma City	OK		07/30/2019		26,900,000	0	0	0	0	0	0	0	39,384	0	0	0
0001219	Cincinnati	OH		09/20/2019		26,918,541	0	0	0	0	0	0	0	125,473	0	0	0
0001222	California	MD		12/20/2019		20,877,496	0	0	0	0	0	0	0	106,102	0	0	0
0001226	Moore	OK		05/01/2020		19,777,733	0	0	0	0	0	0	0	98,357	0	0	0
0001248	Apex	NC		07/15/2021		0	0	0	0	0	0	0	0	5,561	0	0	0
0001249	Sterling	VA		07/21/2021		0	0	0	0	0	0	0	0	61,164	0	0	0
0299999. Mortgages with partial repayments						848,830,367	0	0	0	0	0	0	0	5,329,299	0	0	0
0599999 - Totals						877,170,295	0	0	0	0	0	0	27,251,516	32,580,815	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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 IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.F	12/03/2018		0	232,885	0	422,221	6.500
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	232,885	0	422,221	XXX
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2	0	5,435,000	0	0	22.980
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/30/2000		0	10,000,000	0	0	99.500
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								0	15,435,000	0	0	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	88,273	0	1,668,910	0.720
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		0	1,000,000	0	1,000,000	0.000
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	161,812	0	692,362	12.500
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,250,085	0	3,361,272	XXX
	Benefit Street Partners BSPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		0	369,616	0	0	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	2,288,161	0	0	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	3,959,371	1.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,000,000	2,657,777	0	3,959,371	XXX
4899999. Total - Unaffiliated								1,000,000	4,140,747	0	7,742,864	XXX
4999999. Total - Affiliated								0	15,435,000	0	0	XXX
5099999 - Totals								1,000,000	19,575,747	0	7,742,864	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 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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	08/02/2021	5,007,239					0	106,581	106,581			0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									0	0	0	0	0	106,581		0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	09/28/2021	102,012	0	0	0	0	0	0	102,012	102,012	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	0	0	0	0	102,012	102,012	0	0	0	0
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	01/15/2013		5,435,000	0	0	0	0	0	0	5,435,000	5,435,000	0	0	0	15,435,000
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000		10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	0
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									0	0	0	0	0	15,435,000	15,435,000	0	0	0	15,435,000
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/13/2021	165,726	0	0	0	0	0	0	165,726	165,726	0	0	0	261,719
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/05/2021	425,677	0	0	0	0	0	0	425,677	425,677	0	0	0	804,188
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	08/03/2021	726,918	0	0	0	0	0	0	726,918	726,918	0	0	0	1,716,267
	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	09/28/2021	784,183	0	0	0	0	0	0	784,183	784,183	0	0	0	2,554,658
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	07/01/2021	71,198	0	0	0	0	0	0	71,198	71,198	0	0	0	310,982
	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	09/03/2021	903,452	0	0	0	0	0	0	903,452	903,452	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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 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 Recogn- ized	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
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	3,077,154	3,077,154	0	0	0	5,647,814
	Benefit Street Partners BSPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	09/20/2021	615,715	0	0	0	0	0	0	615,715	615,715	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	615,715	615,715	0	0	0	0
000000-00-0	*TXFL NNN OFFICE INV HOLDINGS LLC	CINCINNATI	OH	Cash Return	07/01/2019	08/03/2021	28,003,451					0	0	34,375	34,375			0	795,833
000000-00-0	*KCJAX NNN INDUSTRIAL INV HOLDINGS LLC	CINCINNATI	OH	Cash Return	07/27/2020	08/03/2021	49,892,146					0	0	62,500	62,500			0	607,292
2299999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	0	0	96,875	96,875	0	0	0	1,403,125
4899999. Total - Unaffiliated								0	0	0	0	0	0	3,901,462	3,901,462	0	0	0	5,647,814
4999999. Total - Affiliated								0	0	0	0	0	0	15,531,875	15,531,875	0	0	0	16,838,125
5099999 - Totals								0	0	0	0	0	0	19,433,337	19,433,337	0	0	0	22,485,939

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		09/01/2021	Interest Capitalization		4,092	4,092	0	1.A
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		08/01/2021	Interest Capitalization		1,252	1,252	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		09/01/2021	Interest Capitalization		1,554	1,554	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2021	Interest Capitalization		3,338	3,338	0	1.A
38378N-YB-3	GNR 2014-24 KZ 3.993% 01/16/54		09/01/2021	Interest Capitalization		13,413	13,413	0	1.A
0599999. Subtotal - Bonds - U.S. Governments									
000000-00-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D	08/31/2021	JPM FUNDS RECAP		23,649	23,649	0	XXX
03846J-W7-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.600% 03/01/29	D	07/08/2021	Various		315,919	435,000	387	4.C FE
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D	07/22/2021	CITIGROUP GLOBAL MKTS		5,655,875	5,210,000	144,085	4.B FE
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D	07/30/2021	MORGAN STANLEY FIXED INC		13,919,640	14,000,000	96,444	1.F FE
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D	08/06/2021	GOLDMAN SACHS		291,300	300,000	2,735	3.A FE
1099999. Subtotal - Bonds - All Other Governments									
30321C-AU-6	FRESB 2021-SB88 X1 0.833% 05/25/41		07/16/2021	CREDIT SUISSE FIRST BOSTON		421,830	450,000	5,823	4.C FE
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.657% 06/25/41		09/17/2021	WELLS FARGO		20,604,564	20,395,000	249,474	XXX
3136AG-HH-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2021	Interest Capitalization		4,776,935	0	43,451	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		09/01/2021	Interest Capitalization		3,750,000	0	30,860	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		07/28/2021	BREAN CAPITAL LLC		14,424	14,424	0	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.296% 07/25/22		07/28/2021	BREAN CAPITAL LLC		35,381	35,381	0	1.A
3137BD-AR-4	FHMS FHR 4380 ZG 3.000% 04/15/53		09/01/2021	Interest Capitalization		13,663	0	3,521	1.A FE
3137BE-WIS-9	FHMS 0001 XA 2.143% 02/25/32		08/06/2021	PERFORMANCE TRUST CAPITAL		18,184	0	1,799	1.A FE
3137BE-WIS-9	FHMS 0001 XA 2.143% 02/25/32		08/06/2021	PERFORMANCE TRUST CAPITAL		19,377	0	0	1.A
3137BN-GU-2	FHMS K054 X1 1.303% 01/25/26		08/19/2021	MORGAN STANLEY FIXED INC		2,839	0	15	1.A FE
3137BS-RG-0	FHMS K059 X1 0.428% 09/25/26		08/18/2021	GOLDMAN SACHS		1,365,241	0	7,342	1.B FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		09/01/2021	Interest Capitalization		10,692,651	0	193,906	1.A FE
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		09/01/2021	Interest Capitalization		78,877	0	1,503	1.A FE
3137F7-2J-3	FHMS 0014 X 2.801% 10/25/55		09/21/2021	BANK OF AMERICA SEC		40,117	40,117	0	1.A
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		08/31/2021	GOLDMAN SACHS		44,675	44,675	0	1.A
3137HO-H7-6	FHMS KLU3 X1 2.080% 01/25/31		07/27/2021	BANK OF AMERICA SEC		6,021,142	0	41,783	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 1.001% 07/25/28		09/15/2021	BREAN CAPITAL LLC		259,139	0	336	1.A
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.678% 08/25/28		09/15/2021	BANK OF AMERICA SEC		22,511,539	0	167,521	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		09/15/2021	BARCLAYS		3,299,484	0	31,373	1.A
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOUS GENERAL 0.260% 05/15/56		07/28/2021	BARCLAYS		10,768,730	0	104,290	1.A
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOUS TRANSPORTATION 0.260% 12/31/23		09/30/2021	BARCLAYS		30,394,922	30,000,000	21,667	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues									
38175*-AA-7	Golub Capital Partners 5.000% 12/31/28		09/28/2021	PRIVATE PLACEMENT		98,652,320	34,698,974	649,717	XXX
00081T-AK-4	ACCO BRANDS CORP 4.250% 03/15/29		09/20/2021	JEFFERIES & CO		9,000,000	9,000,000	0	1.G PL
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29		09/17/2021	BANK OF AMERICA SEC		15,148,750	15,000,000	3,896	3.C FE
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 1.010% 01/18/36		07/22/2021	BARCLAYS		10,112,500	10,000,000	39,313	3.C FE
05493J-AE-1	BDS Ltd 2021FL8 2021-FL8 B 0.084% 01/18/36		07/22/2021	BARCLAYS		16,500,000	16,500,000	0	1.A FE
05591Q-AC-0	BPR 2021-KEN XOP 2.120% 02/15/29		09/16/2021	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	1.D FE
05591U-AA-5	2021DC 2021-DC A 1.034% 08/15/38		08/03/2021	J P MORGAN SEC		1,206,141	0	41,279	1.A FE
05591U-AC-1	2021DC 2021-DC B 1.434% 08/15/38		08/03/2021	J P MORGAN SEC		10,000,000	10,000,000	0	1.A FE
05601B-AA-8	Benefit Street Partners 6.000% 12/31/28		09/24/2021	Various		9,600,000	9,600,000	0	1.D FE
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B 3.662% 03/09/44		08/10/2021	Various		2,094,489	2,094,489	0	5.B GI
05609J-AN-2	BXHPP Trust 2021FILM 2021-FILM D 1.584% 08/15/36		08/17/2021	BARCLAYS		21,531,365	19,570,000	5,372	1.D FE
06051G-KA-6	BANK OF AMERICA CORP 2.299% 07/21/32		07/15/2021	BANK OF AMERICA SEC		1,500,000	1,500,000	0	2.C FE
06051G-KC-2	BANK OF AMERICA CORP 2.482% 09/21/36		09/14/2021	BANK OF AMERICA SEC		20,000,000	20,000,000	0	1.F FE
06540C-BF-3	BANK 2021-BN35 2021BN35 2021-BN35 A5 0.000% 06/15/64		07/28/2021	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	2.A FE
12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B 0.822% 09/15/23		09/17/2021	MORGAN STANLEY FIXED INC		25,234,226	24,500,000	15,551	1.A FE
12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C 0.972% 09/15/23		09/17/2021	MORGAN STANLEY FIXED INC		16,449,649	16,500,000	0	1.D FE
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		09/16/2021	WELLS FARGO		9,221,880	9,250,000	0	1.G FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		07/22/2021	CREDIT SUISSE FIRST BOSTON		20,704,543	20,515,417	2,359	1.F FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		07/22/2021	CREDIT SUISSE FIRST BOSTON		9,998,838	10,000,000	0	1.A FE
12592L-BK-7	COMM 2014-CR20 XA 1.151% 11/10/47		08/10/2021	BREAN CAPITAL LLC		11,345,064	11,350,000	0	1.A FE
12625F-AY-2	COMM Mortgage Tr2013CR7 2013-CR7 C 4.208% 03/10/46		07/13/2021	BMO CAPITAL MARKETS CORP		6,442,187	6,199,533	9,813	1.D FM
12655H-AN-5	COMM 2019-WCM E 1.834% 10/15/34		08/05/2021	BARCLAYS		257,946	258,593	331	1.C FM

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
12655H-AN-5	COMM 2019-WOM E 1.834% 10/15/34		08/05/2021	BARCLAYS		837,900	840,000	1,075	1.D FM
13705D-AA-0	20211 2021-1 B 4.307% 09/15/56		09/10/2021	MESIROW FINANCIAL		17,510,000	17,000,000		1.F Z
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		07/19/2021	STIFEL NICHOLAS		480,375	450,000	6,375	4.C FE
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE 6.250% 02/01/37		09/08/2021	KEY BANC-MCDONALD		14,964,380	10,730,000	72,651	2.A FE
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		492,939	474,000	5,359	3.C FE
18064P-AD-1	CALRIY SCI HLD CORP 4.875% 07/01/29		08/19/2021	Tax Free Exchange		453,428	448,000	3,337	5.A FE
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		09/17/2021	Various		4,660,699	4,520,000	20,398	3.C FE
185508-AH-1	CLECO POWER LLC 0.616% 06/15/23		09/08/2021	CIBC WORLD MARKET		7,500,000	7,500,000		2.A FE
20030N-DR-9	COMCAST CORP 2.887% 11/01/51		08/12/2021	Taxable Exchange		1,474,139	1,480,000		1.G FE
22532X-QL-5	CREDIT AGRICOLE CIB NY 0.200% 07/15/22		07/14/2021	CREDIT AGRICOLE SECURITIES		6,200,000	6,200,000		1.A FE
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		07/01/2021	Tax Free Exchange		9,269,288	8,775,000		2.B FE
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		07/22/2021	Various		21,096,018	20,489,000		3.B FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		07/26/2021	BANK of AMERICA SEC		7,807,541		91,230	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		07/19/2021	PERFORMANCE TRUST CAPITAL		5,713,315		55,276	1.A FE
341099-CP-2	FLORIDA POWER CORP 3.100% 08/15/21		07/23/2021	GOLDMAN SACHS		3,221,890	3,217,000	44,600	1.F FE
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B 0.100% 01/25/47		09/14/2021	BANK of AMERICA SEC		273,926		5,729	1.B FE
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		07/20/2021	GOLDMAN SACHS		10,251,563	10,000,000	20,139	1.A FE
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		08/17/2021	GOLDMAN SACHS		16,884,141	16,500,000	34,375	1.A FE
364760-AQ-1	GAP INC 3.875% 10/01/31		09/15/2021	Various		15,154,066	15,003,000		3.C FE
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		08/05/2021	TD SECURITIES		9,387,420	9,300,000	100,905	2.C FE
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		08/03/2021	MESIROW FINANCIAL		15,049,000	14,900,000		1.G Z
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		07/27/2021	SMBC NIKKO		568,336	575,000		2.C FE
40390M-AA-3	2021LULU 2021-LULU A 1.234% 10/15/36		09/24/2021	DEUTSCHE BANK		7,353,000	7,353,000		1.A FE
40390M-AG-0	2021LULU 2021-LULU B 1.534% 10/15/36		09/24/2021	DEUTSCHE BANK		17,547,000	17,547,000		1.D FE
43131B-AU-8	HILCORP ENERGY 5.750% 02/01/29		09/21/2021	Various		12,411,790	12,043,000	94,385	3.C FE
43131B-AV-6	HILCORP ENERGY 6.000% 02/01/31		09/21/2021	Various		8,247,500	8,000,000	68,500	3.C FE
44267D-AE-7	HOWARD HUGHES CORP 4.125% 02/01/29		08/04/2021	Various		9,980,450	10,000,000	158,927	3.C FE
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		09/07/2021	Various		11,216,692	11,200,000	127,519	3.C FE
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		08/30/2021	BANK of AMERICA SEC		501,280	482,000	7,451	3.C FE
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		07/12/2021	Tax Free Exchange		4,874,424	5,000,000	105,122	3.C FE
46185H-AE-2	IHSFR 2018-SFR2 C 1.364% 06/17/37		08/19/2021	WELLS FARGO		5,182,272	5,174,187	1,187	1.D FE
46187V-AE-9	INVITATION HOMES2018SFR3 2018-SFR3 C 1.384% 07/17/37		08/19/2021	WELLS FARGO		5,007,348	4,999,536	1,161	1.E FE
46646J-AF-8	JPMCC 2016-WIKI D 4.143% 10/05/31		07/14/2021	BARCLAYS		16,488,846	16,494,000	27,552	1.D FM
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		07/23/2021	J P MORGAN SEC		28,170,313	27,500,000	55,382	1.A FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		08/26/2021	J P MORGAN SEC HI-YIELD		492,100	490,000	219	4.C FE
59980A-AF-4	MMLT 2017-2 B2 3.562% 07/25/59		07/30/2021	J P MORGAN SEC		2,552,637	2,394,032	464	4.B FM
59981A-AG-1	Mill City Mortga20191 2019-1 M1 3.500% 10/25/69		08/24/2021	INTL FCSTONE FINANCIAL INC		6,537,833	6,088,785	14,799	1.D FM
61977K-AE-6	Motel 6 Trust 2021MTL6 2021-MTL6 B 1.284% 09/15/38		08/24/2021	GOLDMAN SACHS		5,500,000	5,500,000		1.D FE
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		08/04/2021	Various		158,326	150,000	508	3.B FE
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51		07/16/2021	BARCLAYS		5,000,000	5,000,000		3.B FE
69357X-AE-1	PFP III 20218 2021-8 B 1.585% 08/09/37		09/16/2021	CITIGROUP GLOBAL MKTS		18,000,000	18,000,000		1.D FE
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		09/29/2021	WELLS FARGO		9,869,200	10,000,000		2.C FE
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		08/20/2021	Various		382,868	379,000		3.A FE
72303F-AA-7	PINEBRIDGE 6.000% 12/31/31		07/06/2021	Various		916,937	916,937		1.E PL
745867-AP-6	PULTE HOMES INC 6.375% 05/15/33		07/07/2021	DEUTSCHE BANK		12,165,490	9,040,000	86,445	2.C FE
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		09/08/2021	Various		492,720	486,000	1,018	4.A FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		08/01/2021	Interest Capitalization		4,263	4,263		1.D FM
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		07/19/2021	GOLDMAN SACHS		45,712	46,000	491	4.A FE
77313L-AB-9	ROCKETMTCG CO-ISSUER INC 4.000% 10/15/33		09/27/2021	Various		15,021,390	15,000,000		3.A FE
81761T-AG-0	SERV 2021-1 A211 3.113% 07/30/51		07/26/2021	BARCLAYS		31,000,000	31,000,000		2.C FE
828807-DQ-7	SIMON PROPERTY GROUP INC 2.250% 01/15/32		08/09/2021	RBC/DAIN		9,927,500	10,000,000		1.G FE
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		08/26/2021	Various		17,865,000	18,000,000	23,347	3.C FE
86787X-AA-3	SUNTRUST CAPITAL I 0.790% 05/15/27		09/01/2021	SEAPORT GROUP LLC		292,500	300,000	119	2.B FE
87241F-AA-0	TCW Direct Lending Secured A Note 2.125% 06/22/29		09/10/2021	Various		1,578,947	1,578,947		1.C PL
87241F-AB-8	TCW Direct Lending Secured B Note 4.625% 06/22/29		09/10/2021	Various		2,631,579	2,631,579		2.B PL
87241F-AC-6	TCW Direct Lending Subordinated Note 0.000% 06/18/29		09/10/2021	Various		1,052,632	1,052,632		6. *
87303*-AA-9	THL Credit 5.000% 12/03/24		09/30/2021	PRIVATE PLACEMENT		4,424,814	4,424,814		1.E PL

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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
87901J-AH-8	TGNA 5.000% 09/15/29		08/25/2021	MARKET AXESS		2,097,400	2,000,000	45,000	3.B FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		08/03/2021	WELLS FARGO		29,994,825	30,000,000	0	1.F FE
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		09/01/2021	BARCLAYS		505,498	482,000	1,356	3.C FE
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		07/30/2021	Various		661,474	656,000	0	3.B FE
925524-AV-2	VIACOM INC. 5.500% 05/15/33		07/06/2021	SUNTRUST		6,096,041	4,759,000	38,535	2.B FE
92937E-AH-7	WFRBS 2013-C11 C 4.325% 03/15/45		07/29/2021	BARCLAYS		29,798	29,000	3	1.D FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		07/01/2021	Interest Capitalization		3,118	3,118	0	1.D FM
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875% 09/15/28		08/10/2021	Various		8,293,014	8,000,000	146,990	3.C FE
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		09/15/2021	WELLS FARGO		20,980,469	20,500,000	38,438	1.A FE
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		08/04/2021	SUMRIDGE PARTNERS		10,503,750	10,000,000	252,160	3.B FE
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	09/29/2021	SCOTIA		10,795,000	10,795,000	0	2.A FE
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125% 02/01/29	A.	09/07/2021	NAT BK FINANCIAL EQ		15,144,374	13,350,000	58,128	1.E FE
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A.	09/16/2021	MARKET AXESS		501,584	482,000	8,745	4.B FE
000370-AG-4	AB BSL CLO 3 Ltd20213A 2021-3A D 3.338% 10/20/34	D.	08/24/2021	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	2.C FE
00489T-AG-1	ACR 2021-FL4 C 1.834% 12/18/37	D.	07/07/2021	BARCLAYS		4,993,750	5,000,000	5,345	1.G FE
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D.	09/02/2021	DEUTSCHE BANK		11,992,967	11,992,000	268,071	2.A FE
06738E-BT-1	BARCLAYS PLC 4.375% 03/15/28	D.	08/04/2021	JEFFERIES & CO		10,060,000	10,000,000	0	3.B FE
09077L-AE-2	Birch Grove CLO 20212A 2021-2A B 1.884% 10/19/34	D.	08/03/2021	GOLDMAN SACHS		20,000,000	20,000,000	0	1.C FE
09659W-2R-4	BNP PARIBAS 2.159% 09/15/29	D.	09/08/2021	BNP SECURITIES		12,000,000	12,000,000	0	1.G FE
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D.	09/27/2021	UBS WARBURG		1,071,208	912,000	14,931	2.B FE
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D.	08/31/2021	MIZUHO SECURITIES USA INC		11,051,016	10,453,000	107,579	2.B FE
12554V-AQ-9	C1FC 2019-3A A2R 1.784% 10/16/34	D.	08/16/2021	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0	1.C FE
15033X-AJ-5	CEDF 1.238% 10/20/32	D.	09/29/2021	CITIGROUP GLOBAL MKTS		25,000,000	25,000,000	0	1.A Z
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	08/05/2021	GOLDMAN SACHS		507,908	482,000	5,061	4.C FE
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D.	09/02/2021	Taxable Exchange		331,619	340,025	0	5.C FE
48275R-AC-1	Kref 2018-F11 LT2021FL2 2021-FL2 AS 1.384% 02/15/39	D.	07/23/2021	WELLS FARGO		24,000,000	24,000,000	0	1.A FE
566076-AQ-8	MP18 2020-2A BR 1.884% 10/15/34	D.	09/17/2021	BARCLAYS		5,000,000	5,000,000	0	1.C FE
58403X-AC-2	Medalist Partner20201A ate Fi 2020-1A B 2.894% 04/17/33	D.	08/13/2021	ROBERT W. BAIRD		2,915,950	2,900,000	6,620	1.F FE
62878U-2E-1	NBN CO LTD 2.500% 01/08/32	D.	09/28/2021	CITIGROUP GLOBAL MKTS		9,969,700	10,000,000	0	1.C FE
647550-AC-6	New Mountain CLOCLO 3A CLO-3A B1 1.838% 10/20/34	D.	08/09/2021	CITIGROUP GLOBAL MKTS		14,500,000	14,500,000	0	1.C FE
647550-AG-7	New Mountain CLOCLO 3A CLO-3A C 2.238% 10/20/34	D.	08/09/2021	CITIGROUP GLOBAL MKTS		2,500,000	2,500,000	0	1.F FE
67091T-AE-5	OFFICE CHERIFIEN DES PHO 5.125% 06/23/51	D.	09/16/2021	JPM FUNDS RECAP		512,500	500,000	6,193	3.A FE
69356T-AC-5	PPM Clo, Ltd. 20215A 2021-5A B 1.834% 10/18/34	D.	09/17/2021	J P MORGAN SEC		18,200,000	18,200,000	0	1.C Z
69702E-AC-9	Palmer Square CL20214A 2021-4A B 1.784% 10/15/34	D.	08/19/2021	MORGAN STANLEY FIXED INC		5,500,000	5,500,000	0	1.C FE
69702E-AA-5	Palmer Square CL20214A 2021-4A C 2.084% 10/15/34	D.	08/19/2021	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	0	1.F FE
69702E-AG-0	Palmer Square CL20214A 2021-4A D 3.084% 10/15/34	D.	08/19/2021	MORGAN STANLEY FIXED INC		5,750,000	5,750,000	0	2.C FE
74730D-AE-3	QATAR PETROLEUM 3.125% 07/12/41	D.	07/01/2021	CITIGROUP GLOBAL MKTS		19,926,200	20,000,000	0	1.D FE
77341N-AC-9	Rockford Tower C20213A 2021-3A A2 1.538% 10/20/34	D.	09/22/2021	GOLDMAN SACHS		22,500,000	22,500,000	0	1.A Z
77587M-AL-4	Romark CLO Ltd 20193A 2019-3A A2AR 1.884% 10/15/34	D.	09/29/2021	J P MORGAN SEC		15,000,000	15,000,000	0	1.C Z
77587M-AN-0	Romark CLO Ltd 20193A 2019-3A BR 2.284% 10/15/34	D.	09/29/2021	J P MORGAN SEC		7,250,000	7,250,000	0	1.F Z
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D.	07/09/2021	Various		522,550	519,000	0	3.C FE
822866-AE-9	Shelter Growth C2021FL3 2021-FL3 B 1.934% 09/15/36	D.	09/15/2021	J P MORGAN SEC		17,693,000	17,693,000	0	1.D FE
87275Q-AG-2	TRTX 2018-FL2 C 2.384% 11/15/37	D.	07/28/2021	J P MORGAN SEC		2,001,875	2,000,000	1,860	1.G FE
87275Q-AJ-6	TRTX 2018-FL2 D 2.784% 11/15/37	D.	08/04/2021	BROWNSTONE INV GROUP,LLC		9,305,812	9,299,999	15,142	2.C FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D.	08/04/2021	Various		15,226,844	14,975,000	27,622	3.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	09/27/2021	J P MORGAN SEC		403,381	399,000	3,316	3.A FE
P4001*-AB-0	ENVASES PRIVATE PLACEMENT 3.200% 07/15/28	D.	07/02/2021	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2.C PL
P4400*-AA-7	chacao PRIVATE PLACEMENT 3.790% 12/31/33	D.	08/26/2021	ALLIANZ GLOBAL		25,000,000	25,000,000	0	2.C Z
Q3974*-AA-6	GIP CAPRICORN PRIVATE PLACEMENT 3.110% 12/31/34	D.	07/19/2021	PRIVATE PLACEMENT		20,000,000	20,000,000	0	2.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,168,585,459	1,130,235,886	2,418,046	XXX
69352P-AC-7	PPL CAPITAL FUNDING 2.797% Perpet		08/31/2021	STIFEL NICHOLAS		335,081	345,000	1,725	2.C FE
949746-TG-6	WELLS FARGO & CO TRUPS 0.626% 01/15/27		07/01/2021	Tax Free Exchange		4,958,807	5,000,000	0	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						5,293,888	5,345,000	1,725	XXX
76168J-AS-5	REXNORD-ZURN HOLDING TL B 1L 09/16/28		09/15/2021	CREDIT SUISSE FIRST BOSTON		399,000	400,000	0	3.B FE
LX1925-15-0	Springs Window Fashions TL B 1L 09/17/28		09/17/2021	JPM FUNDS RECAP		1,485,000	1,500,000	0	4.C FE
LX1982-40-0	CLEAN HARBORS INC TL B 1L 09/22/28		09/21/2021	GOLDMAN SACHS		273,625	275,000	0	3.A FE



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
LX1982-15-0	GIP II BLUE HOLDING INC TL B 1L 09/23/28		09/22/2021	MORGAN STANLEY HI-YLD		157,600	160,000	0	4.A FE
LX1983-33-7	CHG HEALTHCARE SERVICES INC TL 1L 09/23/28		09/22/2021	GOLDMAN SACHS		2,005,750	2,000,000	0	4.B FE
LX1981-65-0	Sycamore Buyer LLC TL B 1L 09/24/28		09/24/2021	BANK of AMERICA SEC		552,778	555,556	0	3.C FE
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		08/05/2021	BANK of AMERICA SEC		663,665	667,000	0	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		07/01/2021	Various		724,444	722,222	0	4.C FE
00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L 07/21/27		07/21/2021	RBC/DAIN		1,591,000	1,600,000	0	4.B FE
00213N-AM-4	APX GROUP INC 07/10/28		07/16/2021	BANK of AMERICA SEC		1,981,523	2,000,000	0	4.B FE
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		08/02/2021	Various		1,978,976	1,987,342	0	3.C FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		07/15/2021	BANK of AMERICA SEC		983,735	1,000,000	0	4.A FE
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		09/22/2021	GOLDMAN SACHS		496,250	500,000	0	4.C FE
14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L 09/27/28		09/24/2021	JPM FUNDS RECAP		249,375	250,000	0	3.A FE
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		07/06/2021	Regions Bank		777,338	795,353	0	3.B FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		07/22/2021	CREDIT SUISSE FIRST BOSTON		1,988,717	2,000,000	0	3.B FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 06/30/28		07/01/2021	JEFFERIES & CO		374,063	375,000	0	3.B FE
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 08/09/28		08/06/2021	CREDIT SUISSE FIRST BOSTON		960,000	979,592	0	3.B FE
37147P-AC-4	GENERATION BRIDGE LLC TL C 1L 08/06/28		08/06/2021	CREDIT SUISSE FIRST BOSTON		20,408	20,408	0	3.B FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		09/16/2021	JPM FUNDS RECAP		1,992,500	2,000,000	0	3.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		07/01/2021	Various		1,243,750	1,243,750	0	3.C FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		08/16/2021	BANK of AMERICA SEC		1,998,261	2,000,000	0	4.A FE
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		07/01/2021	JPM FUNDS RECAP		1,313,838	1,333,000	0	3.A FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		07/16/2021	WELLS FARGO BK		1,870,313	1,875,000	0	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		07/14/2021	JEFFERIES & CO		458,352	460,000	0	4.A FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		07/01/2021	BANK of AMERICA SEC		330,710	333,000	0	3.B FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 09/23/28		09/23/2021	JPM FUNDS RECAP		591,000	600,000	0	4.A FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		09/10/2021	JPM FUNDS RECAP		99,875	100,000	0	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 07/29/28		07/30/2021	WELLS FARGO BK		1,990,000	2,000,000	0	3.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		09/17/2021	CREDIT SUISSE FIRST BOSTON		1,243,750	1,250,000	0	4.A FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		07/01/2021	BARCLAYS		903,837	916,667	0	4.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 08/06/28		08/06/2021	DEUTSCHE BANK		913,846	923,077	0	2.C FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		09/13/2021	BARCLAYS		1,000,000	1,000,000	0	4.C FE
92956R-AG-6	WABASH NATIONAL CORP TL B 1L 09/28/27		07/15/2021	WELLS FARGO		546,430	546,221	0	3.C FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		07/23/2021	MORGAN STANLEY HI-YLD		1,326,667	1,333,333	0	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		07/08/2021	TD AMERITRADE		1,000,799	1,000,000	0	4.B FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		08/02/2021	Various		496,259	496,259	0	4.A FE
L5000D-AD-9	INDIGO MERGER SUB INC TI B 1L 07/01/28		07/01/2021	CITIBANK		199,459	199,456	0	3.A FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		07/01/2021	BARCLAYS		488,062	499,173	0	4.C FE
LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C.	09/01/2021	Various		375	375	0	4.C FE
LX1981-65-0	DIAMOND BC BV TL B 1L 09/15/28	C.	09/15/2021	JPM FUNDS RECAP		746,250	750,000	0	4.B FE
G7739P-AM-2	CABLE & WIRELESS TI B6 1L 09/24/28	C.	09/23/2021	DEUTSCHE BANK		992,500	1,000,000	0	3.C FE
L5000D-AC-1	ICON LUXEMBOURG SARL TL B 1L 07/03/28	C.	07/01/2021	CITIBANK		796,541	800,544	0	3.A FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C.	07/01/2021	JPM FUNDS RECAP		497,491	498,741	0	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						40,702,704	40,946,069	0	XXX
8399997. Total - Bonds - Part 3						1,333,862,584	1,231,644,578	3,318,962	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,333,862,584	1,231,644,578	3,318,962	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00206R-10-2	AT&T INC		09/30/2021	INSTINET	9,868,000	268,169		0	
03073E-10-5	AMERISOURCEBERGEN CORP		07/01/2021	INSTINET	1,234,000	144,292		0	
110122-10-8	BRISTOL-MYERS SQUIBB		09/30/2021	INSTINET	10,941,000	655,068		0	
166764-10-0	CHEVRON CORPORATION		09/23/2021	VIRTU FINANCIAL	3,093,000	309,585		0	
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Spin Off	2,085,500	74,934		0	
256677-10-5	DOLLAR GENERAL CORP		09/02/2021	S. G. COWEN SECURITIES CORP.	4,765,516	1,068,516		0	
25746U-10-9	DOMINION RESOURCES		09/02/2021	S. G. COWEN SECURITIES CORP.	6,316,000	497,252		0	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
26614N-10-2	DUPONT DE NEMOURS INC		.09/10/2021	S. G. COWEN SECURITIES CORP.	7,015,000	519,531		0	
30231G-10-2	EXXON MOBIL CORP		.09/23/2021	VIRTU FINANCIAL	3,154,000	180,138		0	
316773-10-0	FIFTH THIRD BANCORP		.07/20/2021	S. G. COWEN SECURITIES CORP.	28,876,000	1,014,394		0	
35137L-10-5	FOX CORP		.09/30/2021	INSTINET	3,519,000	142,060		0	
446150-10-4	HUNTINGTON BANCSHARES INC		.08/10/2021	S. G. COWEN SECURITIES CORP.	31,492,000	468,009		0	
460690-10-0	INTERPUBLIC GROUP		.09/30/2021	INSTINET	3,775,000	139,426		0	
539830-10-9	LOCKHEED MARTIN		.08/10/2021	Various	1,922,000	722,766		0	
595112-10-3	MICRON TECHNOLOGY INC		.09/08/2021	STIFEL NICHOLAS	3,130,000	224,990		0	
674215-20-7	OASIS PETROLEUM INC NEW COMMON		.07/13/2021	Morgan Stanley	1,000	101		0	
681919-10-6	OMNICOM GROUP		.09/30/2021	Various	5,045,000	370,143		0	
68389X-10-5	ORACLE CORP		.07/01/2021	INSTINET	2,875,000	227,822		0	
718546-10-4	PHILLIPS 66		.09/10/2021	S. G. COWEN SECURITIES CORP.	4,378,000	292,098		0	
75513E-10-1	RAYTHEON CO RAYTEHON		.08/10/2021	S. G. COWEN SECURITIES CORP.	1,449,000	127,046		0	
860897-10-7	STITCH FIX INC-CLASS A		.09/21/2021	Various	46,000,000	1,719,749		0	
91913Y-10-0	VALERO ENERGY CORP		.09/10/2021	S. G. COWEN SECURITIES CORP.	5,047,000	321,050		0	
92343V-10-4	VERIZON COMMUNICATIONS		.08/10/2021	S. G. COWEN SECURITIES CORP.	5,571,000	308,987		0	
98138H-10-1	WORKDAY INC-CLASS A		.07/27/2021	JEFFERIES & CO	325,000	73,060		0	
988498-10-1	YUM! BRANDS INC		.09/30/2021	INSTINET	1,689,000	208,045		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,077,231	XXX	0	XXX
34918F-10-6	W&S Brokerage Services, Inc.		.09/28/2021	Capital Contribution	0.000	600,000		0	
44951F-10-3	IFS Financial Services, Inc. FINANCIAL SERVICES		.07/02/2021	Capital Contribution	0.000	40,000,000		0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						40,600,000	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		.09/30/2021	Various	109,500,260	938,172		0	
9499999. Subtotal - Common Stocks - Mutual Funds						938,172	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						51,615,403	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						51,615,403	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						51,615,403	XXX	0	XXX
9999999 - Totals						1,385,477,987	XXX	3,318,962	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		09/01/2021	Paydown		209	209	227	222	.0	(12)	.0	(12)	.0	209	.0	.0	.0	.6	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 2.125% 10/20/43		09/01/2021	Paydown		349	349	355	355	.0	(6)	.0	(6)	.0	349	.0	.0	.0	.2	10/20/2043	1.A
	Government National Mortgage Association 2.125% 12/20/44		09/01/2021	Paydown		2,590	2,590	2,630	2,629	.0	(40)	.0	(40)	.0	2,590	.0	.0	.0	.18	12/20/2044	1.A
36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		09/01/2021	Paydown		183	183	168	178	.0	.5	.0	.5	.0	183	.0	.0	.0	.9	05/15/2023	1.A
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		09/01/2021	Paydown		109	109	100	107	.0	.2	.0	.2	.0	109	.0	.0	.0	.6	06/15/2022	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		09/01/2021	Paydown		374	374	383	378	.0	(4)	.0	(4)	.0	374	.0	.0	.0	.19	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		09/01/2021	Paydown		301	301	302	301	.0	.0	.0	.0	.0	301	.0	.0	.0	.15	12/15/2026	1.A
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		09/01/2021	Paydown		774	774	766	770	.0	.4	.0	.4	.0	774	.0	.0	.0	.41	06/15/2024	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		09/01/2021	Paydown		724	724	691	709	.0	.15	.0	.15	.0	724	.0	.0	.0	.39	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		09/01/2021	Paydown		419	419	415	417	.0	.2	.0	.2	.0	419	.0	.0	.0	.22	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		09/01/2021	Paydown		1,091	1,091	1,085	1,085	.0	.6	.0	.6	.0	1,091	.0	.0	.0	.58	06/15/2024	1.A
36205R-AA-2	GNMA 30 YR GN 398717 7.500% 06/15/26		09/01/2021	Paydown		299	299	299	299	.0	.0	.0	.0	.0	299	.0	.0	.0	.15	06/15/2026	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		09/01/2021	Paydown		227	227	221	223	.0	.4	.0	.4	.0	227	.0	.0	.0	.11	04/15/2026	1.A
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		09/01/2021	Paydown		163	163	163	163	.0	.0	.0	.0	.0	163	.0	.0	.0	.8	05/15/2027	1.A
36208M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		09/01/2021	Paydown		112	112	113	112	.0	.0	.0	.0	.0	112	.0	.0	.0	.6	01/15/2026	1.A
36208M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		09/01/2021	Paydown		12,000	12,000	11,973	11,969	.0	.31	.0	.31	.0	12,000	.0	.0	.0	.598	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		09/01/2021	Paydown		835	835	840	837	.0	(2)	.0	(2)	.0	835	.0	.0	.0	.42	03/15/2027	1.A
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		09/01/2021	Paydown		171	171	172	171	.0	.0	.0	.0	.0	171	.0	.0	.0	.8	06/15/2026	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		09/01/2021	Paydown		882	882	885	883	.0	.0	.0	.0	.0	882	.0	.0	.0	.44	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		09/01/2021	Paydown		782	782	793	787	.0	(6)	.0	(6)	.0	782	.0	.0	.0	.34	09/15/2028	1.A
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		09/01/2021	Paydown		229	229	224	226	.0	.3	.0	.3	.0	229	.0	.0	.0	.13	04/15/2027	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		09/01/2021	Paydown		1,081	1,081	1,092	1,085	.0	(4)	.0	(4)	.0	1,081	.0	.0	.0	.54	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		09/01/2021	Paydown		282	282	283	283	.0	.0	.0	.0	.0	282	.0	.0	.0	.14	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		09/01/2021	Paydown		323	323	323	323	.0	.1	.0	.1	.0	323	.0	.0	.0	.16	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		09/01/2021	Paydown		150	150	149	150	.0	.0	.0	.0	.0	150	.0	.0	.0	.7	04/15/2027	1.A
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		09/01/2021	Paydown		479	479	470	473	.0	.6	.0	.6	.0	479	.0	.0	.0	.24	04/15/2027	1.A
36208H-SN-2	GNMA 30 YR GN 451853 7.500% 08/15/27		09/01/2021	Paydown		1,231	1,231	1,238	1,234	.0	(2)	.0	(2)	.0	1,231	.0	.0	.0	.62	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		09/01/2021	Paydown		463	463	474	469	.0	(6)	.0	(6)	.0	463	.0	.0	.0	.23	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		09/01/2021	Paydown		1,709	1,709	1,734	1,722	.0	(13)	.0	(13)	.0	1,709	.0	.0	.0	.74	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		09/01/2021	Paydown		1,230	1,230	1,248	1,239	.0	(9)	.0	(9)	.0	1,230	.0	.0	.0	.53	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		09/01/2021	Paydown		957	957	971	964	.0	(7)	.0	(7)	.0	957	.0	.0	.0	.45	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		09/01/2021	Paydown		153	153	152	152	.0	.1	.0	.1	.0	153	.0	.0	.0	.8	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		09/01/2021	Paydown		1,435	1,435	1,455	1,446	.0	(11)	.0	(11)	.0	1,435	.0	.0	.0	.62	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		09/01/2021	Paydown		475	475	475	474	.0	.1	.0	.1	.0	475	.0	.0	.0	.21	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		09/01/2021	Paydown		216	216	215	215	.0	.1	.0	.1	.0	216	.0	.0	.0	.11	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		09/01/2021	Paydown		646	646	646	646	.0	.1	.0	.1	.0	646	.0	.0	.0	.30	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		09/01/2021	Paydown		1,349	1,349	1,368	1,359	.0	(10)	.0	(10)	.0	1,349	.0	.0	.0	.58	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		09/01/2021	Paydown		628	628	627	627	.0	.1	.0	.1	.0	628	.0	.0	.0	.27	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		09/01/2021	Paydown		276	276	276	276	.0	.0	.0	.0	.0	276	.0	.0	.0	.12	05/15/2029	1.A
36210V-SR-2	GNMA 30 YR GN 503717 6.500% 05/15/29		09/01/2021	Paydown		1,305	1,305	1,304	1,303	.0	.1	.0	.1	.0	1,305	.0	.0	.0	.56	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		09/01/2021	Paydown		609	609	609	609	.0	.1	.0	.1	.0	609	.0	.0	.0	.26	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		09/01/2021	Paydown		1,016	1,016	1,010	1,011	.0	.5	.0	.5	.0	1,016	.0	.0	.0	.51	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		09/01/2021	Paydown		678	678	680	679	.0	(1)	.0	(1)	.0	678	.0	.0	.0	.35	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		09/01/2021	Paydown		1,548	1,548	1,571	1,558	.0	(10)	.0	(10)	.0	1,548	.0	.0	.0	.67	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		09/01/2021	Paydown		725	725	725	724	.0	.0	.0	.0	.0	725	.0	.0	.0	.36	09/15/2029	1.A
36230R-NJ-6	G2 G2 756703 4.140% 11/20/61		09/01/2021	Paydown		368,128	368,128	393,794	377,800	.0	(10,923)	.0	(10,923)	.0	368,128	.0	.0	.0	3,804	11/20/2061	1.A
38376G-FV-7	GNR 2010-28 1A 1.500% 01/16/52		09/01/2021	Paydown		.0	.0	156	70	.0	(70)	.0	(70)	.0	.0	.0	.0	.0	.25	01/16/2052	1.A
38376G-P3-8	GNR 2011-53 B 3.893% 05/16/51		09/01/2021	Paydown		31,148	31,148	34,736	31,982	.0	(834)	.0	(834)	.0	31,148	.0	.0	.0	.725	05/16/2051	1.A
38376G-WD-8	GNR 2010-122 10 0.241% 02/16/44		09/01/2021	Paydown		.0	.0	774	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.51	02/16/2044	1.A
38378B-DB-2	GNR 2012-23 10 0.201% 06/16/53		09/01/2021	Paydown		.0	.0	55,119	9,220	.0	(9,220)	.0	(9,220)	.0	.0	.0	.0	.0	5,841	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 10 0.288% 10/16/53		09/01/2021	Paydown		.0	.0	1,961	465	.0	(465)	.0	(465)	.0	.0	.0	.0	.0	.280	10/16/2053	1.A
38378B-RJ-0	GNR 2012-35 B 4.233% 11/16/43		09/01/2021	Paydown		24,163	24,163	27,503	26,662	.0	(2,499)	.0	(2,499)	.0	24,163	.0	.0	.0	1,206	11/16/2043	1.A
38378B-TK-5	GNR 2012-53 10 1.082% 03/16/47		09/01/2021	Paydown		.0	.0	68,488	11,528	.0	(11,528)	.0	(11,528)	.0	.0	.0	.0	.0	16,635	03/16/2047	1.A

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
38378K-DQ-9	GNR	2013-46 IO	0.925%	08/16/42	Paydown		.0	.0	5,745	1,049	.0	(1,049)	.0	(1,049)	.0	.0	.0	.0	.0	1,220	08/16/2042	1.A
38378K-YB-9	GNR	2013-105 IO	0.313%	06/16/54	Paydown		.0	.0	16,505	10,494	.0	(10,494)	.0	(10,494)	.0	.0	.0	.0	.0	3,105	06/16/2054	1.A
38378N-5K-5	GNR	2014-73 IO	0.517%	04/16/56	Paydown		.0	.0	34,966	34,946	.0	(34,946)	.0	(34,946)	.0	.0	.0	.0	.0	7,789	04/16/2056	1.A
38378N-F9-9	GNR	2014-50 IO	0.705%	09/16/55	Paydown		.0	.0	114,162	102,301	.0	(102,301)	.0	(102,301)	.0	.0	.0	.0	.0	29,771	09/16/2055	1.A
38378X-5P-2	GNR	2015-9 IO	0.726%	02/16/49	Paydown		.0	.0	21,816	21,802	.0	(21,802)	.0	(21,802)	.0	.0	.0	.0	.0	9,868	02/16/2049	1.A
38378X-FU-0	GNR	2014-112 IO	0.729%	01/16/48	Paydown		.0	.0	68,461	68,406	.0	(68,406)	.0	(68,406)	.0	.0	.0	.0	.0	15,169	01/16/2048	1.A
38378X-SH-5	GNR	2014-143 IO	0.615%	02/16/48	Paydown		.0	.0	169,284	169,090	.0	(169,090)	.0	(169,090)	.0	.0	.0	.0	.0	114,319	02/16/2048	1.A
38378X-ZB-0	GNR	2014-164 IB	0.450%	08/16/48	Paydown		.0	.0	3,809	1,770	.0	(1,770)	.0	(1,770)	.0	.0	.0	.0	.0	430	08/16/2048	1.A
38379K-4K-1	GNR	2015-160 IO	0.588%	01/16/56	Paydown		.0	.0	59,369	46,002	.0	(46,002)	.0	(46,002)	.0	.0	.0	.0	.0	19,594	01/16/2056	1.A
38379K-X6-0	GNR	2015-145 IO	0.703%	07/16/57	Paydown		.0	.0	112,866	102,218	.0	(102,218)	.0	(102,218)	.0	.0	.0	.0	.0	46,762	07/16/2057	1.A
38379U-NF-9	GNR	2016-45 IO	0.864%	02/16/58	Paydown		.0	.0	242,601	216,766	.0	(216,766)	.0	(216,766)	.0	.0	.0	.0	.0	68,475	02/16/2058	1.A
38379U-R6-5	GNR	2016-133 IO	0.826%	12/16/57	Paydown		.0	.0	29,730	29,713	.0	(29,713)	.0	(29,713)	.0	.0	.0	.0	.0	14,246	12/16/2057	1.A
38379U-RP-3	GNR	2016-70 IO	0.803%	04/16/58	Paydown		.0	.0	1,104,973	947,869	.0	(947,869)	.0	(947,869)	.0	.0	.0	.0	.0	454,206	04/16/2058	1.A
38379U-TJ-5	GNR	2016-72 IO	0.844%	12/16/55	Paydown		.0	.0	163,180	69,683	.0	(69,683)	.0	(69,683)	.0	.0	.0	.0	.0	36,763	12/16/2055	1.A
38379U-UM-4	GNR	2016-86 IO	1.000%	03/16/58	Paydown		.0	.0	597,016	288,140	.0	(288,140)	.0	(288,140)	.0	.0	.0	.0	.0	197,998	03/16/2058	1.A
38382A-LN-3	GNR	2019-123 HI	4.000%	10/20/49	Paydown		.0	.0	88,059	87,753	.0	(87,753)	.0	(87,753)	.0	.0	.0	.0	.0	15,159	10/20/2049	1.A
38382H-S6-8	GNR	2020-123 IQ	2.500%	08/20/50	Paydown		.0	.0	237,001	227,529	.0	(227,529)	.0	(227,529)	.0	.0	.0	.0	.0	33,345	08/20/2050	1.A
38382M-BT-5	GNR	2020-189 HI	3.000%	12/20/50	Paydown		.0	.0	168,937	0	.0	(168,937)	.0	(168,937)	.0	.0	.0	.0	.0	23,656	12/20/2050	1.A
690353-2B-2	DFC	0.040%	05/15/24		Redemption	100.0000		208,333	208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	162	05/15/2024	1.A
690353-2K-2	DFC	0.040%	02/15/28		Redemption	100.0000		208,090	208,090	208,090	.0	.0	.0	.0	.0	208,090	.0	.0	.0	163	02/15/2028	1.A
690353-3C-9	DFC	AGENCY DEBENTURES	0.040%	05/15/24	Redemption	100.0000		113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	88	05/15/2024	1.A
690353-3H-8	DFC	AGENCY DEBENTURES	0.040%	07/07/40	Redemption	100.0000		1,947	1,947	1,947	.0	.0	.0	.0	.0	1,947	.0	.0	.0	2	07/07/2040	1.A
690353-4F-1	DFC	AGENCY DEBENTURES	0.030%	09/20/27	Redemption	100.0000		214,286	214,286	214,286	.0	.0	.0	.0	.0	214,286	.0	.0	.0	158	09/20/2027	1.A
690353-4W-4	DFC	AGENCY DEBENTURES	0.040%	06/20/27	Redemption	100.0000		165,000	165,000	165,000	.0	.0	.0	.0	.0	165,000	.0	.0	.0	121	06/20/2027	1.A
690353-M8-7	DFC	0.030%	02/15/28		Redemption	100.0000		280,556	280,556	280,556	.0	.0	.0	.0	.0	280,556	.0	.0	.0	219	02/15/2028	1.A
690353-SC-2	DFC	US Agency Floating Rate	0.040%	06/15/24	Redemption	100.0000		175,441	175,441	175,441	.0	.0	.0	.0	.0	175,441	.0	.0	.0	130	06/15/2024	1.A
690353-UB-8	DFC	0.030%	02/15/28		Redemption	100.0000		197,440	197,440	197,440	.0	.0	.0	.0	.0	197,440	.0	.0	.0	154	02/15/2028	1.A
690353-XQ-5	DFC	VRDN	0.040%	07/15/25	Redemption	100.0000		166,667	166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	139	07/15/2025	1.A
690353-Z8-3	DFC	AGENCY DEBENTURES	0.040%	07/07/40	Redemption	100.0000		1,113	1,113	1,113	.0	.0	.0	.0	.0	1,113	.0	.0	.0	1	07/07/2040	1.A
90376P-AB-7	INT DEV FIN CORP	0.040%	04/20/35		Redemption	100.0000		24,750	24,750	24,750	.0	.0	.0	.0	.0	24,750	.0	.0	.0	21	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP	AGENCY DEBENTURES	0.040%	01/20/35	Redemption	100.0000		100,980	100,980	100,980	.0	.0	.0	.0	.0	100,980	.0	.0	.0	84	01/20/2035	1.A
91282B-YP-9	U S TREASURY	1.500%	10/31/21		J P MORGAN SEC		3,006,670	3,000,000	3,030,186	3,028,490	.0	(23,054)	.0	(23,054)	.0	3,005,437	.0	1,233	1,233	37,908	10/31/2021	1.A
0599999 Subtotal - Bonds - U.S. Governments							5,330,135	5,323,465	8,751,331	7,633,256	0	(2,653,113)	0	(2,653,113)	0	5,328,902	0	1,233	1,233	1,161,478	XXX	XXX
041083-YB-9	ARKANSAS ST DEV FIN AUTH SF MT	3.100%		09/01/2021	Redemption	100.0000		16,887	16,887	16,887	.0	.0	.0	.0	.0	16,887	.0	.0	.0	351	07/01/2043	1.B FE
10620N-BB-3	BRAZOS	1.584%	06/25/42		Call	100.0000		6,700,000	5,762,000	5,977,421	.0	19,196	.0	19,196	.0	5,996,618	.0	703,382	703,382	84,724	06/25/2042	1.A FE
10620N-BT-4	BRAZOS	1.586%	06/25/29		Call	100.0000		5,000,000	5,000,000	4,203,125	.0	31,236	.0	31,236	.0	4,592,478	.0	407,522	407,522	52,199	06/25/2029	1.A FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH	3.180%	08/01/49		Redemption	100.0000		504,502	504,502	504,502	.0	.0	.0	.0	.0	504,502	.0	.0	.0	10,573	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG	4.000%	05/01/50		Redemption	100.0000		105,000	105,000	110,898	.0	(5,248)	.0	(5,248)	.0	105,000	.0	.0	.0	3,133	05/01/2050	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30316K-AE-1	FRESB 2020-SB78 X1 1.287% 06/25/40		09/01/2021	Paydown		.0	.0	16,802	16,328	.0	(16,328)	.0	(16,328)	.0	.0	.0	.0	.0	2,040	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.247% 10/25/40		09/01/2021	Paydown		.0	.0	7,694	.0	.0	(7,694)	.0	(7,694)	.0	.0	.0	.0	.0	675	10/25/2040	1.A
	FRESB Multifami12021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		09/01/2021	Paydown		.0	.0	21,763	.0	.0	(21,763)	.0	(21,763)	.0	.0	.0	.0	.0	516	03/25/2041	1.A
30320M-AH-4	FRESB 2021-SB84 X1 0.667% 01/25/41		09/01/2021	Paydown		.0	.0	43,017	.0	.0	(43,017)	.0	(43,017)	.0	.0	.0	.0	.0	3,099	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.833% 05/25/41		09/01/2021	Paydown		.0	.0	5,624	.0	.0	(5,624)	.0	(5,624)	.0	.0	.0	.0	.0	105	05/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		09/01/2021	Paydown		.246	.246	.247	.246	.0	.0	.0	.0	.0	.246	.0	.0	.0	.11	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		09/01/2021	Paydown		1,735	1,735	1,708	1,713	.0	22	.0	22	.0	1,735	.0	.0	.0	.62	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		09/01/2021	Paydown		.179	.179	.180	.179	.0	.0	.0	.0	.0	.179	.0	.0	.0	.8	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		09/01/2021	Paydown		.211	.211	.211	.211	.0	(1)	.0	(1)	.0	.211	.0	.0	.0	.10	01/01/2026	1.A
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		09/01/2021	Paydown		.930	.930	.924	.926	.0	.4	.0	.4	.0	.930	.0	.0	.0	.43	02/01/2026	1.A
	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/01/2021	Paydown		402,477	402,477	418,262	413,139	.0	(10,662)	.0	(10,662)	.0	402,477	.0	.0	.0	8,553	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		09/01/2021	Paydown		34,512	34,512	35,105	34,721	.0	(210)	.0	(210)	.0	34,512	.0	.0	.0	1,037	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		09/01/2021	Paydown		18,561	18,561	19,045	18,741	.0	(180)	.0	(180)	.0	18,561	.0	.0	.0	558	05/01/2024	1.A
3128P7-AB-6	FG FG C91718 3.000% 08/01/33		09/01/2021	Paydown		678,558	678,558	678,028	677,986	.0	572	.0	572	.0	678,558	.0	.0	.0	13,345	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		09/01/2021	Paydown		148,565	148,565	154,601	152,949	.0	(4,383)	.0	(4,383)	.0	148,565	.0	.0	.0	4,433	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		09/01/2021	Paydown		21,764	21,764	22,186	21,924	.0	(159)	.0	(159)	.0	21,764	.0	.0	.0	674	07/01/2024	1.A
3128PP-IJ-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
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		09/01/2021	Paydown		31,523	31,523	32,235	31,809	.0	(286)	.0	(286)	.0	31,523	.0	.0	.0	843	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		09/01/2021	Paydown		30,334	30,334	31,491	30,882	.0	(548)	.0	(548)	.0	30,334	.0	.0	.0	861	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		09/01/2021	Paydown		14,697	14,697	15,625	15,164	.0	(467)	.0	(467)	.0	14,697	.0	.0	.0	441	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		09/01/2021	Paydown		20,117	20,117	21,387	20,764	.0	(647)	.0	(647)	.0	20,117	.0	.0	.0	605	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		09/01/2021	Paydown		164,801	164,801	159,496	161,757	.0	3,044	.0	3,044	.0	164,801	.0	.0	.0	3,303	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 2.843% 03/01/36		09/01/2021	Paydown		1,361	1,361	1,426	1,414	.0	(53)	.0	(53)	.0	1,361	.0	.0	.0	.16	03/01/2036	1.A
3128S4-DY-0	FHARM FH 100119 2.115% 09/01/36		09/01/2021	Paydown		2,130	2,130	2,248	2,240	.0	(110)	.0	(110)	.0	2,130	.0	.0	.0	.19	09/01/2036	1.A
312914-6X-7	FHLMC-GNMA FHG 7 B 0.985% 04/25/23		09/25/2021	Paydown		497	497	507	497	.0	.0	.0	.0	.0	497	.0	.0	.0	.19	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		09/01/2021	Paydown		.66	.66	.70	.69	.0	(2)	.0	(2)	.0	.66	.0	.0	.0	.2	04/25/2023	1.A
31300L-CF-0	FHARM FH 848170 2.224% 12/01/39		09/01/2021	Paydown		.138	138	.144	.144	.0	(5)	.0	(5)	.0	.138	.0	.0	.0	.3	07/01/2029	1.A
313267-DZ-5	FG FG U80120 3.500% 12/01/32		09/01/2021	Paydown		265,996	265,996	280,335	277,891	.0	(11,895)	.0	(11,895)	.0	265,996	.0	.0	.0	5,857	12/01/2032	1.A
313267-H3-2	FG FG U80250 3.500% 03/01/33		09/01/2021	Paydown		416,975	416,975	439,453	435,726	.0	(18,750)	.0	(18,750)	.0	416,975	.0	.0	.0	9,355	03/01/2033	1.A
313267-LE-3	FG FG U80325 3.500% 05/01/33		09/01/2021	Paydown		552,540	552,540	582,325	577,475	.0	(24,935)	.0	(24,935)	.0	552,540	.0	.0	.0	13,095	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		09/01/2021	Paydown		39,170	39,170	42,138	41,954	.0	(2,784)	.0	(2,784)	.0	39,170	.0	.0	.0	1,075	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		09/01/2021	Paydown		739,719	739,719	796,329	792,977	.0	(53,257)	.0	(53,257)	.0	739,719	.0	.0	.0	20,001	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		09/01/2021	Paydown		614,983	614,983	646,500	644,127	.0	(29,144)	.0	(29,144)	.0	614,983	.0	.0	.0	16,631	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		09/01/2021	Paydown		595,994	595,994	585,192	586,756	.0	9,239	.0	9,239	.0	595,994	.0	.0	.0	11,522	07/01/2033	1.A
3132W0-EG-5	FGLMC FG Q40134 3.500% 04/01/46		09/01/2021	Paydown		808,102	808,102	849,580	848,095	.0	(39,994)	.0	(39,994)	.0	808,102	.0	.0	.0	19,722	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		09/01/2021	Paydown		813,076	813,076	842,042	841,254	.0	(28,178)	.0	(28,178)	.0	813,076	.0	.0	.0	19,148	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		09/01/2021	Paydown		293	293	294	293	.0	.0	.0	.0	.0	293	.0	.0	.0	.15	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		09/01/2021	Paydown		623	623	616	619	.0	.4	.0	.4	.0	623	.0	.0	.0	.31	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		09/01/2021	Paydown		286	286	289	287	.0	(1)	.0	(1)	.0	286	.0	.0	.0	.15	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		09/01/2021	Paydown		.616	.616	.586	.600	.0	.16	.0	.16	.0	.616	.0	.0	.0	.30	04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		09/01/2021	Paydown		9,630	9,630	10,422	9,735	.0	(104)	.0	(104)	.0	9,630	.0	.0	.0	.447	07/20/2023	1.A
313374-GF-7	FHG FHG 27 FC 1.875% 03/25/24		09/01/2021	Paydown		1,484	1,484	1,470	1,484	.0	.0	.0	.0	.0	1,484	.0	.0	.0	.9	03/25/2024	1.A
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		09/01/2021	Paydown		259	259	261	258	.0	.1	.0	.1	.0	259	.0	.0	.0	.5	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 2.306% 11/01/36		09/01/2021	Paydown		1,253	1,253	1,340	1,332	.0	(80)	.0	(80)	.0	1,253	.0	.0	.0	8	11/01/2036	1.A
3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2021	Paydown																	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		09/01/2021	Paydown		1,499	1,499	1,513	1,501	.0	(2)	.0	(2)	.0	1,499	.0	.0	.0	.75	06/01/2025	1.A
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		09/01/2021	Paydown		.86	.86	.86	.86	.0	.0	.0	.0	.0	.86	.0	.0	.0	.4	09/01/2025	1.A
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		09/01/2021	Paydown		.203	.203	.210	.204	.0	(.1)	.0	(.1)	.0	.203	.0	.0	.0	.8	01/01/2023	1.A
3137A7-A4-2	FHLMC FHR 3805 DB 4.500% 10/15/37		07/01/2021	Paydown		136,269	136,269	145,297	136,381	.0	(.112)	.0	(.112)	.0	136,269	.0	.0	.0	3,577	10/15/2037	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		09/01/2021	Paydown		137,527	137,527	145,778	143,799	.0	(6,272)	.0	(6,272)	.0	137,527	.0	.0	.0	4,089	12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		09/01/2021	Paydown		4,844,655	4,844,655	5,482,030	4,935,775	.0	(91,119)	.0	(91,119)	.0	4,844,655	.0	.0	.0	127,182	08/15/2030	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		09/01/2021	Paydown		.0	.0	363,272	26,863	.0	(33,756)	.0	(33,756)	.0	.0	.0	.0	.0	37,610	01/25/2022	1.A
3137AS-NK-6	FHMS FHMS K019 X1 1.719% 03/25/22		09/01/2021	Paydown		.0	.0	52,018	5,279	.0	(5,279)	.0	(5,279)	.0	.0	.0	.0	.0	4,906	03/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.296% 07/25/22		09/01/2021	Paydown		.0	.0	6,740	923	.0	(1,020)	.0	(1,020)	.0	.0	.0	.0	.0	570	07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2021	Paydown		.66,252	.66,252	61,713	64,037	.0	2,215	.0	2,215	.0	.66,252	.0	.0	.0	656	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		09/01/2021	Paydown		623,631	623,631	616,421	620,882	.0	2,749	.0	2,749	.0	623,631	.0	.0	.0	12,361	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 1.095% 01/25/24		09/01/2021	Paydown		.0	.0	14,009	.0	.0	(14,009)	.0	(14,009)	.0	.0	.0	.0	.0	3,003	01/25/2024	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2021	Paydown		215,744	215,744	214,083	214,999	.0	.744	.0	.744	.0	215,744	.0	.0	.0	4,891	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.836% 07/25/24		09/01/2021	Paydown		.0	.0	7,562	6,874	.0	(6,874)	.0	(6,874)	.0	.0	.0	.0	.0	1,599	07/25/2024	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.843% 09/25/24		09/01/2021	Paydown		.0	.0	12,031	3,437	.0	(11,711)	.0	(11,711)	.0	.0	.0	.0	.0	2,188	09/25/2024	1.A FE
3137BE-WS-9	FHMS Q001 XA 2.143% 02/25/32		09/01/2021	Paydown		.0	.0	2,839	.0	.0	(2,839)	.0	(2,839)	.0	.0	.0	.0	.0	46	02/25/2032	1.A
3137BF-EA-5	FHMS K041 X1 0.661% 10/25/24		09/01/2021	Paydown		.0	.0	18,199	11,317	.0	(17,185)	.0	(17,185)	.0	.0	.0	.0	.0	3,368	10/25/2024	1.A FE
3137BK-RK-8	FHMS K047 X1 0.247% 05/25/25		09/01/2021	Paydown		.0	.0	7,141	6,253	.0	(6,253)	.0	(6,253)	.0	.0	.0	.0	.0	1,222	05/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.781% 11/25/25		09/01/2021	Paydown		.0	.0	35,840	15,754	.0	(34,298)	.0	(34,298)	.0	.0	.0	.0	.0	3,381	11/25/2025	1.A
3137BN-GH-2	FHMS K053 X1 1.019% 12/25/25		09/01/2021	Paydown		.0	.0	11,325	9,484	.0	(10,437)	.0	(10,437)	.0	.0	.0	.0	.0	1,636	12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.303% 01/25/26		09/01/2021	Paydown		.0	.0	15,069	.0	.0	(15,069)	.0	(15,069)	.0	.0	.0	.0	.0	356	01/25/2026	1.A
3137BS-P9-8	FHMS K058 X1 1.050% 08/25/26		09/01/2021	Paydown		.0	.0	40,963	39,554	.0	(39,554)	.0	(39,554)	.0	.0	.0	.0	.0	5,504	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.428% 09/25/26		09/01/2021	Paydown		.0	.0	26,018	24,837	.0	(24,826)	.0	(24,826)	.0	.0	.0	.0	.0	3,770	09/25/2026	1.A FE
3137F1-G6-9	FHMS K065 X1 0.810% 04/25/27		09/01/2021	Paydown		.0	.0	9,660	8,885	.0	(8,885)	.0	(8,885)	.0	.0	.0	.0	.0	1,179	04/25/2027	1.A FE
3137F7-2J-3	FHMS Q014 X 2.801% 10/25/55		09/01/2021	Paydown		.0	.0	30,686	30,501	.0	(30,501)	.0	(30,501)	.0	.0	.0	.0	.0	2,618	10/25/2055	1.A FE
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		09/01/2021	Paydown		.0	.0	3,492	3,221	.0	(3,221)	.0	(3,221)	.0	.0	.0	.0	.0	386	11/25/2027	1.A
3137FL-YX-6	FHMS K092 X1 0.851% 04/25/29		09/01/2021	Paydown		.0	.0	3,247	.0	.0	(3,247)	.0	(3,247)	.0	.0	.0	.0	.0	233	04/25/2029	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		09/01/2021	Paydown		.0	.0	162,310	156,879	.0	(156,879)	.0	(156,879)	.0	.0	.0	.0	.0	26,891	07/25/2035	1.A
3137HO-H7-6	FHMS KLU3 X1 2.080% 01/25/31		07/01/2021	BANK of AMERICA SEC		8,301,484	.0	8,301,484	.0	.0	.0	.0	.0	.0	8,301,484	.0	.0	.0	.0	01/25/2031	1.A
3137HO-H7-6	FHMS KLU3 X1 2.080% 01/25/31		09/01/2021	Paydown		7,426	.0	6,866	.0	.0	560	.0	560	.0	7,426	.0	.0	.0	140	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.568% 01/25/31		09/01/2021	Paydown		.0	.0	9,868	.0	.0	(9,868)	.0	(9,868)	.0	.0	.0	.0	.0	310	01/25/2031	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		09/01/2021	Paydown		.209	.209	.221	.215	.0	(.6)	.0	(.6)	.0	.209	.0	.0	.0	10	09/01/2027	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		09/01/2021	Paydown		.683	.683	.688	.685	.0	(.1)	.0	(.1)	.0	.683	.0	.0	.0	30	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		09/01/2021	Paydown		.241	.241	.238	.239	.0	.2	.0	.2	.0	.241	.0	.0	.0	10	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		09/01/2021	Paydown		3,273	3,273	3,271	3,266	.0	.6	.0	.6	.0	3,273	.0	.0	.0	164	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 2.277% 04/01/30		09/01/2021	Paydown		2,442	2,442	2,420	2,300	.0	143	.0	143	.0	2,442	.0	.0	.0	48	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		09/01/2021	Paydown		1,046	1,046	1,051	1,048	.0	(2)	.0	(2)	.0	1,046	.0	.0	.0	56	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		09/01/2021	Paydown		.424	.424	.420	.420	.0	.4	.0	.4	.0	.424	.0	.0	.0	21	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		09/01/2021	Paydown		13,413	13,413	13,422	13,405	.0	.9	.0	.9	.0	13,413	.0	.0	.0	576	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		09/01/2021	Paydown		7,176	7,176	7,178	7,168	.0	.8	.0	.8	.0	7,176	.0	.0	.0	338	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		09/01/2021	Paydown		3,072	3,072	3,078	3,074	.0	(2)	.0	(2)	.0	3,072	.0	.0	.0	124	03/01/2033	1.A
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		09/01/2021	Paydown		1,949	1,949	2,109	1,966	.0	(18)	.0	(18)	.0	1,949	.0	.0	.0	89	06/01/2023	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		09/01/2021	Paydown		12,464	12,464	12,520	12,485	.0	(21)	.0	(21)	.0	12,464	.0					

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
3138ML-MF-8	FN FN A04857 3.000% 11/01/32		09/01/2021	Paydown		352,054	352,054	351,724	351,662	.0	.392	.0	.392	.0	352,054	.0	.0	.0	6,885	11/01/2032	1.A
3138MR-Y8-8	FN FN A09734 3.500% 01/01/33		09/01/2021	Paydown		21,866	21,866	23,383	23,107	.0	(1,241)	.0	(1,241)	.0	21,866	.0	.0	.0	510	01/01/2033	1.A
3138W5-22-0	FN FN AR7991 3.500% 03/01/33		09/01/2021	Paydown		192,820	192,820	206,197	203,801	.0	(10,981)	.0	(10,981)	.0	192,820	.0	.0	.0	4,237	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		09/01/2021	Paydown		134,760	134,760	134,613	134,594	.0	.166	.0	.166	.0	134,760	.0	.0	.0	2,823	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		09/03/2021	Paydown		1,688,769	1,688,769	1,743,654	1,741,646	.0	(52,877)	.0	(52,877)	.0	1,688,769	.0	.0	.0	40,342	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		09/01/2021	Paydown		313,677	313,677	330,121	329,603	.0	(15,925)	.0	(15,925)	.0	313,677	.0	.0	.0	8,287	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		09/01/2021	Paydown		179	179	179	179	.0	.0	.0	.0	.0	179	.0	.0	.0	.8	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 2.833% 01/01/40		09/01/2021	Paydown		608	608	624	618	.0	(10)	.0	(10)	.0	608	.0	.0	.0	.7	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		09/01/2021	Paydown		14,722	14,722	13,337	14,075	.0	646	.0	646	.0	14,722	.0	.0	.0	552	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 0.306% 04/25/33		09/25/2021	Paydown		435	435	435	435	.0	.0	.0	.0	.0	435	.0	.0	.0	.0	04/25/2033	1.A FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2021	Paydown		40,551	40,551	45,924	43,739	.0	(3,188)	.0	(3,188)	.0	40,551	.0	.0	.0	1,627	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2021	Paydown		19,790	19,790	19,594	19,776	.0	.14	.0	.14	.0	19,790	.0	.0	.0	.661	06/25/2043	1.A
	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		09/01/2021	Paydown		41,454	41,454	38,508	40,124	.0	1,331	.0	1,331	.0	41,454	.0	.0	.0	1,492	12/15/2032	1.A
31393G-3L-6	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-A6-0	FHR FHR 2638 JH 5.000% 07/15/33		09/01/2021	Paydown		204,280	204,280	187,108	198,937	.0	5,343	.0	5,343	.0	204,280	.0	.0	.0	6,793	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2021	Paydown		129,484	129,484	144,112	145,015	.0	(15,531)	.0	(15,531)	.0	129,484	.0	.0	.0	4,528	01/25/2035	1.A
31394M-QM-0	FHR FHR 2702 CE 4.500% 11/15/33		09/01/2021	Paydown		505,361	505,361	512,067	507,327	.0	(1,966)	.0	(1,966)	.0	505,361	.0	.0	.0	15,135	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		09/01/2021	Paydown		154,537	154,537	158,303	155,717	.0	(1,181)	.0	(1,181)	.0	154,537	.0	.0	.0	5,072	02/15/2034	1.A
31394R-VII-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2021	Paydown		62,680	62,680	60,841	61,854	.0	827	.0	827	.0	62,680	.0	.0	.0	2,427	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2021	Paydown		94,638	94,638	102,860	108,379	.0	(13,741)	.0	(13,741)	.0	94,638	.0	.0	.0	3,184	09/25/2039	1.A
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2021	Paydown		310	310	323	314	.0	(4)	.0	(4)	.0	310	.0	.0	.0	.8	07/25/2024	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		09/01/2021	Paydown		65,752	65,752	74,597	76,108	.0	(10,357)	.0	(10,357)	.0	65,752	.0	.0	.0	2,570	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2021	Paydown		68,643	68,643	75,979	70,627	.0	(1,984)	.0	(1,984)	.0	68,643	.0	.0	.0	2,289	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		09/01/2021	Paydown		167,369	167,369	158,164	165,828	.0	1,541	.0	1,541	.0	167,369	.0	.0	.0	4,364	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2021	Paydown		23,856	23,856	22,820	23,593	.0	263	.0	263	.0	23,856	.0	.0	.0	.630	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		09/01/2021	Paydown		31,181	31,181	31,318	31,161	.0	20	.0	20	.0	31,181	.0	.0	.0	.930	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		09/01/2021	Paydown		65,705	65,705	65,561	65,585	.0	120	.0	120	.0	65,705	.0	.0	.0	1,944	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		09/01/2021	Paydown		111,580	111,580	112,451	111,501	.0	78	.0	78	.0	111,580	.0	.0	.0	3,362	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		09/01/2021	Paydown		223,118	223,118	223,083	222,785	.0	333	.0	333	.0	223,118	.0	.0	.0	6,584	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2021	Paydown		133,126	133,126	140,074	134,493	.0	(1,367)	.0	(1,367)	.0	133,126	.0	.0	.0	3,572	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		09/01/2021	Paydown		149,579	149,579	149,322	149,318	.0	261	.0	261	.0	149,579	.0	.0	.0	4,465	01/15/2025	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
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		09/01/2021	Paydown		40,879	40,879	38,966	40,476	.0	403	.0	403	.0	40,879	.0	.0	.0	1,089	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2021	Paydown		201,535	201,535	219,043	203,168	.0	(1,634)	.0	(1,634)	.0	201,535	.0	.0	.0	6,048	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		09/01/2021	Paydown		32,473	32,473	32,006	32,319	.0	154	.0	154	.0	32,473	.0	.0	.0	.851	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2021	Paydown		55,052	55,052	49,633	53,915	.0	1,138	.0	1,138	.0	55,052	.0	.0	.0	1,236	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		09/01/2021	Paydown		277,093	277,093	273,629	275,992	.0	1,101	.0	1,101	.0	277,093	.0	.0	.0	7,406	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		09/01/2021	Paydown		73,053	73,053	69,537	72,307	.0	746	.0	746	.0	73,053	.0	.0	.0	1,945	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		09/01/2021	Paydown		85,072	85,072	80,712	84,064	.0	1,008	.0	1,008	.0	85,072	.0	.0	.0	2,287	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		09/01/2021	Paydown		63,797	63,797	64,195	63,748	.0	49	.0	49	.0	63,797	.0	.0	.0	1,917	04/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		09/01/2021	Paydown		86,565	86,565	85,240	85,469	.0	1,096	.0	1,096	.0	86,565	.0	.0	.0	3,099	07/01/2033	1.A

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		09/01/2021	Paydown		1,482,943	1,482,943	1,489,547	1,489,349	.0	(6,405)	.0	(6,405)	.0	1,482,943	.0	.0	.0	39,320	10/01/2048	1.A
31412E-QK-0	FNMA FN 922674 2.252% 04/01/36		09/01/2021	Paydown		299	299	314	312	.0	(13)	.0	(13)	.0	299	.0	.0	.0	2	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		09/01/2021	Paydown		8,266	8,266	8,311	8,302	.0	(36)	.0	(36)	.0	8,266	.0	.0	.0	275	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		09/01/2021	Paydown		17,246	17,246	18,001	17,512	.0	(265)	.0	(265)	.0	17,246	.0	.0	.0	566	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		09/01/2021	Paydown		32,609	32,609	34,036	33,019	.0	(410)	.0	(410)	.0	32,609	.0	.0	.0	1,086	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		09/01/2021	Paydown		101,006	101,006	102,939	102,640	.0	(1,633)	.0	(1,633)	.0	101,006	.0	.0	.0	3,255	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		09/01/2021	Paydown		4,020	4,020	4,195	4,072	.0	(52)	.0	(52)	.0	4,020	.0	.0	.0	134	05/01/2023	1.A
31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		09/01/2021	Paydown		402	402	426	408	.0	(6)	.0	(6)	.0	402	.0	.0	.0	5	04/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		09/01/2021	Paydown		59,403	59,403	60,349	59,830	.0	(427)	.0	(427)	.0	59,403	.0	.0	.0	1,382	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		09/01/2021	Paydown		43,448	43,448	44,188	43,709	.0	(261)	.0	(261)	.0	43,448	.0	.0	.0	1,282	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		09/01/2021	Paydown		365,635	365,635	363,236	363,522	.0	2,113	.0	2,113	.0	365,635	.0	.0	.0	7,232	08/01/2032	1.A
31417C-RB-0	FN FN AB5910 3.000% 08/01/32		09/01/2021	Paydown		790,600	790,600	790,134	789,939	.0	661	.0	661	.0	790,600	.0	.0	.0	15,891	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		09/01/2021	Paydown		571,507	571,507	570,436	570,422	.0	1,085	.0	1,085	.0	571,507	.0	.0	.0	11,051	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		09/01/2021	Paydown		627,667	627,667	671,212	663,345	.0	(35,678)	.0	(35,678)	.0	627,667	.0	.0	.0	14,217	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		09/01/2021	Paydown		133,716	133,716	133,590	133,568	.0	148	.0	148	.0	133,716	.0	.0	.0	2,620	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		09/01/2021	Paydown		104,967	104,967	107,230	105,896	.0	(929)	.0	(929)	.0	104,967	.0	.0	.0	2,803	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		09/01/2021	Paydown		111,303	111,303	112,242	111,600	.0	(297)	.0	(297)	.0	111,303	.0	.0	.0	2,946	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		09/01/2021	Paydown		38,366	38,366	38,845	38,513	.0	(147)	.0	(147)	.0	38,366	.0	.0	.0	1,194	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2021	Paydown		29,530	29,530	30,379	29,867	.0	(337)	.0	(337)	.0	29,530	.0	.0	.0	888	08/01/2024	1.A
31418A-ID-6	FN FN MA1543 3.500% 08/01/33		09/01/2021	Paydown		249,128	249,128	256,135	254,938	.0	(5,809)	.0	(5,809)	.0	249,128	.0	.0	.0	5,845	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		09/01/2021	Paydown		786,295	786,295	784,575	784,596	.0	1,700	.0	1,700	.0	786,295	.0	.0	.0	15,585	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		09/01/2021	Paydown		759,686	759,686	770,488	770,179	.0	(10,493)	.0	(10,493)	.0	759,686	.0	.0	.0	14,813	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		09/01/2021	Paydown		498,142	498,142	517,756	517,380	.0	(19,238)	.0	(19,238)	.0	498,142	.0	.0	.0	11,699	07/01/2038	1.A
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		09/01/2021	Paydown		169	169	178	171	.0	(2)	.0	(2)	.0	169	.0	.0	.0	6	09/01/2022	1.A
31419K-UA-5	FNMA FN AE8702 3.500% 11/01/25		09/01/2021	Paydown		44,515	44,515	45,280	44,862	.0	(347)	.0	(347)	.0	44,515	.0	.0	.0	1,037	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2021	Redemption	100.0000		64,650	64,650	64,650	.0	.0	.0	.0	.0	64,650	.0	.0	.0	1,285	01/01/2036	1.A FE
454624-BH-3	IN ST BD BK REV SER C 3.589% 01/15/22		07/15/2021	Redemption	100.0000																
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/02/2021	Various		1,240,000	1,240,000	1,240,000	1,240,000	.0	.0	.0	.0	.0	1,240,000	.0	.0	.0	44,504	01/15/2022	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		09/02/2021	Redemption	100.0000		800,000	800,000	725,138	.0	67,166	.0	67,166	.0	800,000	.0	.0	.0	21,000	12/01/2041	1.C FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.260% 09/01/30		09/30/2021	Call	100.0000		195,000	195,000	195,000	.0	.0	.0	.0	.0	195,000	.0	.0	.0	6,028	07/01/2034	1.B FE
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.260% 04/01/52		09/14/2021	Call	100.0000		1,800,000	1,800,000	1,800,000	.0	.0	.0	.0	.0	1,800,000	.0	.0	.0	3,234	09/01/2030	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		07/01/2021	Redemption	100.0000		3,150,000	3,150,000	3,150,000	.0	.0	.0	.0	.0	3,150,000	.0	.0	.0	2,202	04/01/2052	1.F FE
65819W-AF-0	NORTH CAROLINA PWR POWER 3.308% 07/01/21		07/01/2021	Redemption	100.0000		15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	39,787	10/01/2037	2.B FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/01/2021	Redemption	100.0000		4,600,000	4,600,000	4,600,000	.0	.0	.0	.0	.0	4,600,000	.0	.0	.0	152,168	07/01/2021	1.G FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2021	Redemption	100.0000		105,000	105,000	105,000	.0	.0	.0	.0	.0	105,000	.0	.0	.0	3,544	12/01/2021	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/02/2021	Redemption	100.0000		75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	2,461	06/01/2027	1.B FE
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/01/2021	Redemption	100.0000		78,743	78,743	78,743	.0	.0	.0	.0	.0	78,743	.0	.0	.0	1,547	09/01/2037	1.A FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		08/04/2021	Redemption	100.0000		2,735,000	2,735,000	2,735,000	.0	.0	.0	.0	.0	2,735,000	.0	.0	.0	81,147	07/01/2021	1.E FE
917436-BK-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		07/02/2021	Redemption	100.0000		105,000	105,000	113,879	.0	(1,400)	.0	(1,400)	.0	105,000	.0	.0	.0	3,185	11/01/2029	1.A FE
917436-BL-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		07/02/2021	Redemption	100.0000		2,260,000	2,260,000	2,260,000	.0	.0	.0	.0	.0	2,260,000	.0	.0	.0	76,388	01/01/2039	1.C FE
917436-BL-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		07/02/2021	Redemption	100.0000		530,000	530,000	548,677	.0	(17,004)	.0	(17,004)	.0	530,000	.0	.0	.0	20,538	01/01/2050	1.C FE



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/03/2021	Redemption 100.0000						.0	.0	.0	.0	.0	118,376	.0	.0	.0	2,847	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/01/2021	Various		118,376	118,376	118,376	118,376	.0	.0	.0	.0	.0	271,613	.0	.0	.0	28,213	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		09/03/2021	Paydown		419,961	419,961	419,961	419,961	.0	.0	.0	.0	.0	419,961	.0	.0	.0	8,624	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		09/03/2021	Various		941,918	941,918	943,467	943,096	.0	(1,178)	.0	(1,178)	.0	941,918	.0	.0	.0	18,428	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		09/03/2021	Redemption 100.0000						.0	.0	.0	.0	.0	301,228	.0	.0	.0	3,735	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 08/25/42 3.250%		09/03/2021	Various		182,273	182,273	182,273	182,273	.0	.0	.0	.0	.0	182,273	.0	.0	.0	3,898	08/25/2042	1.B FE
95662M-2A-7	WEST VIRGINIA ST HSG DEV 3.700% 11/01/29		08/02/2021	Redemption 100.0000		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	555	11/01/2029	1.A FE
3199999	Subtotal - Bonds - U.S. Special Revenues					70,213,223	61,904,313	70,543,388	56,690,481	0	(1,010,350)	0	(1,010,350)	0	69,102,319	0	1,110,904	1,110,904	1,510,762	XXX	XXX
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		09/03/2021	Redemption 100.0000						.0	.0	.0	.0	.0	5,119,556	.0	.0	.0	81,351	09/30/2033	2.B PL
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2021	Paydown		5,119,556	5,119,556	26,252	26,992	.0	3,444	.0	3,444	.0	30,437	.0	.0	.0	1,115	05/25/2033	1.D FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		09/01/2021	Paydown		626	626	501	37	.0	589	.0	589	.0	626	.0	.0	.0	31	12/25/2031	1.D FM
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		09/01/2021	Paydown		31,214	31,214	31,201	31,214	.0	.0	.0	.0	.0	31,214	.0	.0	.0	1,964	04/25/2031	1.D FM
00287Y-CR-8	ABBYIE INC 5.000% 12/15/21		09/16/2021	Call 100.0000		25,000,000	25,000,000	25,314,865	25,271,198	.0	(271,198)	.0	(271,198)	.0	25,000,000	.0	.0	.0	940,972	12/15/2021	2.B FE
004375-CT-6	ACCR 2005-1 M1 0.792% 04/25/35		08/25/2021	Paydown		13,490	13,490	13,511	13,442	.0	.48	.0	.48	.0	13,490	.0	.0	.0	32	04/25/2035	1.D FM
006346-AS-9	ADMISO 2018-1 A 4.810% 11/15/48		09/15/2021	Paydown		86,513	86,513	87,180	86,961	.0	(468)	.0	(468)	.0	86,513	.0	.0	.0	2,774	11/15/2048	1.F FE
00764M-GG-6	AMCAR 2005-4 M1 0.760% 10/25/35		09/25/2021	Paydown		31,206	31,206	31,111	31,134	.0	72	.0	72	.0	31,206	.0	.0	.0	82	10/25/2035	1.D FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2021	Paydown		61,532	61,532	59,119	60,005	.0	1,527	.0	1,527	.0	1,396	.0	.0	.0	1,396	11/25/2044	1.D FM
00841L-AY-2	ABMT 2014-3 B3 3.829% 11/25/44		09/01/2021	Paydown		145,067	145,067	143,770	144,301	.0	766	.0	766	.0	145,067	.0	.0	.0	3,621	11/25/2044	1.D FM
00841L-AZ-9	ABMT 2014-3 B4 3.829% 11/25/44		09/01/2021	Paydown		282,505	282,505	289,303	286,491	.0	(3,986)	.0	(3,986)	.0	282,505	.0	.0	.0	7,051	11/25/2044	1.D FM
00841U-BQ-8	ABMT 2014-2 B3 3.869% 09/25/44		09/01/2021	Paydown		389,774	389,774	388,145	388,668	.0	1,106	.0	1,106	.0	389,774	.0	.0	.0	9,329	09/25/2044	1.D FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2021	Paydown		805,116	805,116	801,636	801,775	.0	3,340	.0	3,340	.0	805,116	.0	.0	.0	19,434	07/25/2045	1.D FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2021	Paydown		232,457	232,457	235,944	233,795	.0	(1,338)	.0	(1,338)	.0	232,457	.0	.0	.0	5,391	08/25/2046	1.D FM
00842V-AT-0	ABMT 2016-3 B2 3.808% 08/25/46		09/01/2021	Paydown		114,595	114,595	118,606	118,105	.0	(3,510)	.0	(3,510)	.0	114,595	.0	.0	.0	3,129	08/25/2046	1.D FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2021	Paydown		43,177	42,777	36,195	34,929	.0	8,248	.0	8,248	.0	43,177	.0	.0	.0	1,800	01/25/2037	1.D FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2021	Paydown		45,855	51,832	47,096	42,961	.0	2,895	.0	2,895	.0	45,855	.0	.0	.0	2,168	09/25/2037	1.D FM
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2021	Redemption 100.0000						.0	1,080	.0	1,080	.0	155,906	.0	.0	.0	5,574	01/15/2028	2.A FE
02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		09/10/2021	Paydown		40,821	40,821	41,549	41,116	.0	(295)	.0	(295)	.0	40,821	.0	.0	.0	534	04/10/2024	1.A FE
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		09/12/2021	Paydown		52,073	52,073	53,033	52,643	.0	(570)	.0	(570)	.0	52,073	.0	.0	.0	548	06/12/2025	1.B FE
02530Q-AA-5	ACAR 2020-4 A 0.530% 03/13/24		09/13/2021	Paydown		36,163	36,163	36,161	36,161	.0	.1	.0	.1	.0	36,163	.0	.0	.0	64	03/13/2024	1.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2021	Paydown		25,962	25,962	25,885	24,789	.0	1,174	.0	1,174	.0	25,962	.0	.0	.0	599	09/25/2035	1.D FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2021	Paydown		22,143	22,143	22,142	22,061	.0	83	.0	83	.0	22,143	.0	.0	.0	564	10/17/2036	1.A FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2021	Paydown		29,071	29,071	29,070	29,048	.0	.24	.0	.24	.0	29,071	.0	.0	.0	681	04/17/2052	1.A FE
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	.0	.0
03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		09/18/2021	Paydown		49,958	49,958	50,867	50,253	.0	(295)	.0	(295)	.0	49,958	.0	.0	.0	554	07/18/2023	1.A FE
03215P-ER-6	AIRESO 1998-2 A6 6.405% 12/25/27		09/01/2021	Paydown		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	.0	.0
038779-AB-0	ABVYS 2020-1A A2 3.237% 07/30/50		07/30/2021	Paydown		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	850	07/30/2050	2.C FE
039482-AA-2	ARCHER-DANIELS-MIDLAND C 2.750% 03/27/25		09/27/2021	Call 105.9540		5,297,700	5,000,000	4,940,550	4,948,909	.0	8,554	.0	8,554	.0	4,957,463	.0	42,537	42,537	435,200	03/27/2025	1.F FE
045054-AD-5	ASSTEAD CAPITAL INC 4.125% 08/15/25		08/18/2021	Call 102.0630		3,061,890	3,000,000	2,790,000	2,846,556	.0	18,899	.0	18,899	.0	2,865,455	.0	134,545	134,545	186,671	08/15/2025	2.C FE
05369D-AA-3	AVID 2019-1 A 2.620% 02/15/24		09/15/2021	Paydown		23,334	23,334	23,334	23,334	.0	(3)	.0	(3)	.0	23,334	.0	.0	.0	205	02/15/2024	1.F FE
05377R-CR-8	AESOP 2016-2A A 2.720% 11/20/22		09/20/2021	Paydown		1,411,000	1,411,000	1,392,841	1,405,953	.0	5,047	.0	5,047	.0	1,411,000	.0	.0	.0	25,586	11/20/2022	1.B FE
05491H-AC-1	BAMLL 2016-FR13 B 1.990% 08/27/45		07/27/2021	BANK of AMERICA SEC		9,546,053	9,558,000	8,663,431	9,080,106	.0	162,458	.0	162,458	.0	9,242,563	.0	303,489	303,489	129,039	08/27/2045	1.D FM
05551V-BK-8	Barclays Commc2021C10 gage S 2021-C10 XA 1.433% 07/15/54		09/01/2021	Paydown		.0	.0	8,909	.0	.0	(8,909)	.0	(8,909)	.0	.0	.0	.0	.0	159	07/15/2054	1.A FE
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		09/01/2021	Paydown		652,937	652,937	642,146	648,952	.0	3,986	.0	3,986	.0	652,937	.0	.0	.0	10,674	03/10/2033	1.D FM
056054-AA-7	BX 2019-XL A 1.004% 10/15/36		09/15/2021	Paydown		431,925	431,925	431,796	431,796	.0	129	.0	129	.0	431,925	.0	.0	.0	2,978	10/15/2036	1.D FM
056054-AE-9	BX 2019-XL B 1.164% 10/15/36		09/15/2021	Paydown		91,352	91,352	91,438	91,437	.0	(85)	.0	(85)	.0	91,352	.0	.0	.0	728	10/15/2036	1.D FM
056054-AF-6	BX 2019-XL C 1.334% 10/15/36		09/15/2021	Paydown		64,789	64,789	64,688	64,689	.0	100	.0	100	.0	64,789	.0	.0	.0	590	10/15/2036	1.D FM
05607Q-AA-6	BX 2020-BXLP A 0.884% 12/15/36		09/15/2021	Paydown		2,444,626	2,444,626	2,446,185	2,446,167	.0	(1,541)	.0	(1,541)	.0	2,444,626	.0	.0	.0	14,989	12/15/2036	1.D FM

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
05609J-AN-2	BXHP Trust 2021FILM 2021-FILM D 1.584%		08/18/2021	SOCIETE GENERALE		1,503,750	1,500,000	1,500,000	.0	.0	.0	.0	.0	.0	1,500,000	.0	3,750	3,750	.0	.08/15/2036	2.C FE
059469-AF-3	BOAA 2006-7 A6 0.000% 10/25/36		09/01/2021	Paydown		39,571	18,163	39,571	17,660	.0	21,910	.0	21,910	.0	39,571	.0	.0	.0	.497	.10/25/2036	1.D FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2021	Paydown		1,414	1,409	1,409	1,409	.0	.5	.0	.5	.0	1,414	.0	.0	.0	.53	.09/25/2035	1.D FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2021	Paydown		152,022	143,518	145,712	152,022	.0	6,310	.0	6,310	.0	152,022	.0	.0	.0	5,571	.10/25/2034	1.D FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2021	Paydown		107,021	104,788	105,752	107,021	.0	1,269	.0	1,269	.0	107,021	.0	.0	.0	4,199	.11/25/2035	1.D FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2021	Paydown		15,386	14,641	14,993	15,386	.0	392	.0	392	.0	15,386	.0	.0	.0	586	.08/25/2035	1.D FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.729% 01/25/36		09/01/2021	Paydown		91,011	91,935	86,924	90,433	.0	578	.0	578	.0	91,011	.0	.0	.0	1,575	.01/25/2036	2.B FM
05950P-AJ-2	BAFC 2006-H 3A2 2.866% 09/20/46		09/01/2021	Paydown		83,894	75,516	82,476	83,894	.0	1,418	.0	1,418	.0	83,894	.0	.0	.0	1,820	.09/20/2046	1.D FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2021	Paydown		169,712	144,010	150,512	169,712	.0	19,200	.0	19,200	.0	169,712	.0	.0	.0	6,398	.09/25/2034	1.D FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		09/01/2021	Paydown		88,530	80,597	88,887	80,597	.0	(357)	.0	(357)	.0	88,530	.0	.0	.0	3,298	.01/25/2037	3.B FM
06054M-AF-0	BACM 2016-UB10 XA 1.977% 07/15/49		09/01/2021	Paydown		.0	41,880	19,727	.0	.0	(19,727)	.0	(19,727)	.0	.0	.0	.0	.0	4,148	.07/15/2049	1.A FE
06540T-AE-0	BANK 2018-BN11 XA 0.619% 03/15/61		09/01/2021	Paydown		.0	7,455	.0	.0	.0	(7,455)	.0	(7,455)	.0	.0	.0	.0	.0	242	.03/15/2061	1.A FE
06541F-BB-4	BANK 2017-BN4 XA 1.545% 05/15/50		09/01/2021	Paydown		.0	8,324	7,921	.0	.0	(7,921)	.0	(7,921)	.0	.0	.0	.0	.0	1,196	.05/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 2.176% 04/25/33		09/01/2021	Paydown		1,276	1,276	1,274	1,276	.0	.0	.0	.0	.0	1,276	.0	.0	.0	.9	.04/25/2033	1.D FM
08163A-AF-0	BMARK 2020-B18 XA 1.918% 07/15/53		09/01/2021	Paydown		.0	.0	5,366	5,118	.0	(5,118)	.0	(5,118)	.0	.0	.0	.0	.0	543	.07/15/2053	1.A FE
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		07/01/2021	Redemption 100.0000		356,854	356,854	356,854	356,854	.0	.0	.0	.0	.0	356,854	.0	.0	.0	6,994	.09/30/2038	2.C PL
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		09/25/2021	Paydown		254,666	254,666	242,812	.0	.0	11,854	.0	11,854	.0	254,666	.0	.0	.0	945	.10/25/2063	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		09/20/2021	Redemption 100.0000		91,647	91,647	91,647	91,647	.0	.0	.0	.0	.0	91,647	.0	.0	.0	2,612	.09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		09/15/2021	Redemption 100.0000		114,995	114,995	114,995	114,995	.0	.0	.0	.0	.0	114,995	.0	.0	.0	77,217	.12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		08/15/2021	Call 105.1000		36,987	3,153,000	2,992,080	36,987	.0	843	.0	843	.0	36,987	.0	.0	.0	1,113	.11/15/2032	1.G FE
11120V-AD-5	BRIXMOR OPERATING PART 3.250% 09/15/23		09/02/2021	Paydown		54,611	54,611	44,781	46,943	.0	7,668	.0	7,668	.0	54,611	.0	.0	.0	1,340	.04/25/2037	1.D FM
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		09/01/2021	Paydown		1,662	1,033	605	1,057	.0	1,057	.0	1,057	.0	1,662	.0	.0	.0	.8	.01/25/2037	1.D FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.260% 01/25/37		09/01/2021	Paydown		125,841	125,841	127,021	125,912	.0	(71)	.0	(71)	.0	125,841	.0	.0	.0	1,255	.06/16/2025	1.A FE
12508V-AC-7	CCG 2018-1 B 3.090% 06/16/25		08/14/2021	Paydown		17	17	17	17	.0	.0	.0	.0	.0	17	.0	.0	.0	.0	.09/25/2050	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		09/25/2021	Paydown		13,595	13,595	13,595	13,595	.0	.1	.0	.1	.0	13,595	.0	.0	.0	43	.12/26/2030	1.A FE
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		09/25/2021	Paydown		465,068	478,995	469,677	465,068	.0	(4,609)	.0	(4,609)	.0	465,068	.0	.0	.0	11,398	.01/10/2048	1.D FM
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		09/01/2021	Paydown		967	17,040	1,806	.0	.0	(840)	.0	(840)	.0	967	.0	.0	.0	567	.02/25/2037	6. FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2021	Paydown		616,667	616,540	616,540	616,542	.0	125	.0	125	.0	616,667	.0	.0	.0	8,453	.10/18/2045	1.F FE
12563L-AS-6	CMFT Net Lease M20211 suer L 2021-1 A1		09/18/2021	Paydown		.0	.0	.0	.0	.0	.4	.0	.4	.0	.0	.0	.0	.0	.0	.07/20/2051	1.A FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A2		09/20/2021	Paydown		35,246	35,246	35,242	.0	.0	.0	.0	.0	.0	35,246	.0	.0	.0	.76	.07/20/2051	1.A FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2		09/20/2021	Paydown		40,004	40,004	39,987	.0	.0	.17	.0	.17	.0	40,004	.0	.0	.0	106	.07/20/2051	1.A FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB		09/01/2021	Paydown		7,504	7,504	7,762	7,667	.0	(164)	.0	(164)	.0	7,504	.0	.0	.0	.86	.10/10/2046	1.D FM
125910-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		09/01/2021	Paydown		1,828,674	1,883,456	1,840,112	1,840,112	.0	(11,438)	.0	(11,438)	.0	1,828,674	.0	.0	.0	41,009	.08/10/2047	1.D FM
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		09/01/2021	Paydown		865,417	891,342	870,439	865,417	.0	(5,022)	.0	(5,022)	.0	865,417	.0	.0	.0	24,860	.02/10/2047	1.D FM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		09/01/2021	Paydown		640,671	659,866	644,535	644,535	.0	(3,864)	.0	(3,864)	.0	640,671	.0	.0	.0	16,043	.03/10/2047	1.D FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		09/01/2021	Paydown		1,065,312	1,097,214	1,071,257	1,071,257	.0	(5,944)	.0	(5,944)	.0	1,065,312	.0	.0	.0	24,882	.04/10/2047	1.D FM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		09/01/2021	Paydown		496,616	511,509	499,632	511,509	.0	(3,016)	.0	(3,016)	.0	496,616	.0	.0	.0	11,114	.06/10/2047	1.D FM
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		09/01/2021	Paydown		210,004	216,294	211,533	211,533	.0	(1,529)	.0	(1,529)	.0	210,004	.0	.0	.0	4,929	.11/10/2047	1.D FM
12592L-BK-7	COMM 2014-CR20 XA 1.151% 11/10/47		09/01/2021	Paydown		.0	.0	.0	.0	.0	(4,337)	.0	(4,337)	.0	.0	.0	.0	.0	149	.11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 1.025% 12/10/47		09/01/2021	Paydown		.0	20,448	10,674	.0	.0	(11,062)	.0	(11,062)	.0	.0	.0	.0	.0	2,728	.12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		09/01/2021	Paydown		824,634	832,365	826,595	826,595	.0	(1,961)	.0	(1,961)	.0	824,634	.0	.0	.0	19,378	.05/25/2045	1.D FM
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		09/01/2021	Paydown		102,008	105,065	102,957	102,957	.0	(949)	.0	(949)	.0	102,008	.0	.0	.0	2,321	.07/10/2048	1.D FM
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		09/01/2021	Paydown		512,506	512,506	527,876	516,892	.0	(4,386)	.0	(4,386)	.0	512,506	.0	.0	.0	12,820	.08/10/2048	1.D FM
12597T-AA-8	CPS Auto Trust 2020C 2020-C A 0.630%		09/15/2021	Paydown		47,287	47,287	47,285	47,286	.0	.1	.0	.1	.0	47,287	.0	.0	.0	.98	.03/15/2024	1.A FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		09/06/2021	Paydown		2,368,746	2,368,746	2,378,709	2,368,758	.0	(12)	.0	(12)	.0	2,368,746	.0	.0	.0	56,212	.12/10/2044	1.D FM

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
12623S-AF-7	COMM 2012-QR5 XA 1.648% 12/10/45		09/01/2021	Paydown		.0	.0	10,961	7,547	.0	(7,547)	.0	(7,547)	.0	.0	.0	.0	.0	3,503	12/10/2045	1.A FE
12624P-AD-7	COMM 2012-QR3 ASB 2.372% 10/15/45		09/01/2021	Paydown		28,214	28,214	28,578	28,405	.0	(190)	.0	(190)	.0	28,214	.0	.0	.0	222	10/15/2045	1.D FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/01/2021	Paydown		917,262	917,262	893,024	912,450	.0	4,812	.0	4,812	.0	917,262	.0	.0	.0	15,233	03/10/2031	1.D FM
12626B-AE-4	COMM 2013-QR10 ASB 3.795% 08/10/46		09/01/2021	Paydown		486,495	486,495	501,068	489,021	.0	(2,526)	.0	(2,526)	.0	486,495	.0	.0	.0	15,963	08/10/2046	1.D FM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		09/01/2021	Paydown		776,463	776,463	799,749	780,216	.0	(3,753)	.0	(3,753)	.0	776,463	.0	.0	.0	25,706	08/10/2046	1.D FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2021	Paydown		181,544	181,544	77,818	49,088	.0	132,457	.0	132,457	.0	181,544	.0	.0	.0	836	11/25/2036	1.D FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2021	Paydown		79,367	79,367	33,879	26,131	.0	53,236	.0	53,236	.0	79,367	.0	.0	.0	1,574	12/25/2036	1.D FM
12630D-AW-4	COMM 2014-QR14 ASB 3.743% 02/10/47		09/01/2021	Paydown		491,669	491,669	506,403	494,613	.0	(2,944)	.0	(2,944)	.0	491,669	.0	.0	.0	13,967	02/10/2047	1.D FM
12646U-AF-5	CSMC 2013-1VR1 B4 3.441% 03/25/43		09/01/2021	Paydown		366,873	366,873	370,986	370,975	.0	(4,102)	.0	(4,102)	.0	366,873	.0	.0	.0	8,160	03/25/2043	1.D FM
12646W-AS-3	CSMC 2013-1VR2 B2 3.425% 04/25/43		09/01/2021	Paydown		546,765	546,765	527,094	539,636	.0	7,129	.0	7,129	.0	546,765	.0	.0	.0	12,259	04/25/2043	1.D FM
12647G-CP-1	CSMC 2013-1VR4 B3 3.446% 07/25/43		09/01/2021	Paydown		452,338	452,338	432,266	440,780	.0	11,558	.0	11,558	.0	452,338	.0	.0	.0	10,157	07/25/2043	1.D FM
12647M-DU-6	CSMC 2013-6 B3 3.295% 08/25/43		09/01/2021	Paydown		394,244	394,244	386,790	390,312	.0	3,932	.0	3,932	.0	394,244	.0	.0	.0	8,593	08/25/2043	1.D FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2021	Paydown		119,795	119,795	119,524	119,519	.0	276	.0	276	.0	119,795	.0	.0	.0	2,385	08/25/2043	1.D FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.892% 10/25/44		09/01/2021	Paydown		191,434	191,434	197,835	193,001	.0	(1,567)	.0	(1,567)	.0	191,434	.0	.0	.0	5,017	10/25/2044	1.D FM
12649G-AQ-9	CSMC 2014-OAK1 B3 3.691% 11/25/44		09/01/2021	Paydown		111,392	111,392	115,308	113,943	.0	(2,552)	.0	(2,552)	.0	111,392	.0	.0	.0	2,804	11/25/2044	1.D FM
12649G-AR-7	CSMC 2014-OAK1 B4 3.691% 11/25/44		09/01/2021	Paydown		117,793	117,793	120,811	119,039	.0	(1,246)	.0	(1,246)	.0	117,793	.0	.0	.0	2,965	11/25/2044	1.D FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2021	Paydown		268,265	268,265	268,538	268,175	.0	90	.0	90	.0	268,265	.0	.0	.0	5,328	12/25/2044	1.D FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.817% 12/25/44		09/01/2021	Paydown		523,660	523,660	512,205	516,442	.0	7,218	.0	7,218	.0	523,660	.0	.0	.0	13,297	12/25/2044	1.D FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2021	Paydown		1,412,041	1,412,041	1,379,167	1,387,437	.0	24,604	.0	24,604	.0	1,412,041	.0	.0	.0	32,635	02/25/2048	1.D FM
12655H-AA-3	COMM 2019-WCM A 0.984% 10/15/34		09/15/2021	Paydown		24,628,097	24,628,097	24,651,186	.0	.0	(23,089)	.0	(23,089)	.0	24,628,097	.0	.0	.0	189,170	10/15/2034	1.D FM
12655H-AN-5	COMM 2019-WCM E 1.834% 10/15/34		09/15/2021	Paydown		258,593	258,593	257,946	.0	.0	646	.0	646	.0	258,593	.0	.0	.0	820	10/15/2034	2.C FE
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		09/23/2021	Call 100.0000		22,000	22,000	23,155	22,234	.0	(234)	.0	(234)	.0	22,000	.0	.0	.0	1,571	06/15/2023	4.B FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2021	Paydown		74,055	74,055	70,231	72,210	.0	1,846	.0	1,846	.0	74,055	.0	.0	.0	2,525	02/25/2035	3.B FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2021	Paydown		30,269	30,269	28,855	28,460	.0	1,809	.0	1,809	.0	30,269	.0	.0	.0	1,161	04/25/2035	1.D FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2021	Paydown		33,154	33,154	32,542	32,913	.0	240	.0	240	.0	33,154	.0	.0	.0	1,148	04/25/2034	1.D FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		09/01/2021	Paydown		.17	.17	.17	.17	.0	.0	.0	.0	.0	.17	.0	.0	.0	.1	10/25/2049	1.D FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2021	Paydown		80,633	81,644	76,211	70,211	.0	10,422	.0	10,422	.0	80,633	.0	.0	.0	2,963	10/25/2035	1.D FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2021	Paydown		129,402	129,282	124,151	122,720	.0	6,682	.0	6,682	.0	129,402	.0	.0	.0	4,752	05/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2021	Paydown		94,477	94,477	94,477	94,477	.0	.0	.0	.0	.0	94,477	.0	.0	.0	3,505	05/25/2035	3.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2021	Paydown		58,283	57,812	52,295	48,562	.0	9,721	.0	9,721	.0	58,283	.0	.0	.0	2,029	07/25/2035	1.D FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2021	Paydown		38,394	38,966	33,969	31,619	.0	6,775	.0	6,775	.0	38,394	.0	.0	.0	1,742	08/25/2035	1.D FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2021	Paydown		62,342	72,683	61,117	56,543	.0	5,799	.0	5,799	.0	62,342	.0	.0	.0	2,628	10/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2021	Paydown		144,380	144,380	133,551	125,692	.0	18,688	.0	18,688	.0	144,380	.0	.0	.0	5,470	11/25/2035	1.D FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2021	Paydown		108,986	109,697	102,732	97,035	.0	11,951	.0	11,951	.0	108,986	.0	.0	.0	3,947	11/25/2035	3.B FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2021	Paydown		39,205	59,231	48,101	36,494	.0	2,711	.0	2,711	.0	39,205	.0	.0	.0	2,366	05/25/2036	1.D FM
12668W-AU-1	CWL 2007-4 ASW 4.564% 04/25/47		08/01/2021	Paydown		6,943	6,943	6,368	7,113	.0	(170)	.0	(170)	.0	6,943	.0	.0	.0	186	04/25/2047	2.B FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2021	Paydown		102,253	103,050	88,404	79,477	.0	22,777	.0	22,777	.0	102,253	.0	.0	.0	3,503	11/25/2035	1.D FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2021	Paydown		6,766	6,065	5,132	4,793	.0	1,974	.0	1,974	.0	6,766	.0	.0	.0	254	11/25/2035	1.D FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2021	Paydown		4,113	3,690	3,128	2,921	.0	1,192	.0	1,192	.0	4,113	.0	.0	.0	155	11/25/2035	1.D FM
12669F-RG-0	CWHL 2004-4 A5 5.4																				

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		09/01/2021	Paydown		995,395	995,395	995,365	975,739	.0	19,656	.0	19,656	.0	995,395	.0	.0	.0	32,521	06/25/2037	1.D FM
17318U-AE-4	CGMT 2012-GC8 AAB 2.608% 09/10/45		09/01/2021	Paydown		22,984	22,984	23,275	23,183	.0	(199)	.0	(199)	.0	22,984	.0	.0	.0	197	09/10/2045	1.D FM
	Citigroup Commer2013GC11tgage 2013-GC11 AAB																				
17320D-AJ-7	2.690% 04/10/46		09/01/2021	Paydown		20,371	20,371	20,764	20,582	.0	(211)	.0	(211)	.0	20,371	.0	.0	.0	182	04/10/2046	1.D FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2021	Paydown		264,918	264,918	272,859	266,430	.0	(1,512)	.0	(1,512)	.0	264,918	.0	.0	.0	6,932	09/10/2046	1.D FM
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		09/01/2021	Paydown		302,877	302,877	297,696	300,433	.0	2,444	.0	2,444	.0	302,877	.0	.0	.0	7,119	10/25/2043	1.D FM
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		09/01/2021	Paydown		182,716	182,716	184,715	183,397	.0	(681)	.0	(681)	.0	182,716	.0	.0	.0	4,191	06/25/2044	1.D FM
17323E-AQ-6	CMILT 2014-J2 B4 3.891% 11/25/44		09/01/2021	Paydown		268,451	268,451	270,549	269,013	.0	(562)	.0	(562)	.0	268,451	.0	.0	.0	7,286	11/25/2044	1.D FM
17323M-AA-3	CMILT 2015-A A1 3.500% 06/25/58		09/01/2021	Paydown		240,273	240,273	243,506	240,868	.0	(595)	.0	(595)	.0	240,273	.0	.0	.0	5,861	06/25/2058	1.D FM
17324D-BA-1	CGCMT 2015-P1 XA 0.858% 09/15/48		09/01/2021	Paydown		.0	.0	39,501	.0	.0	(39,501)	.0	(39,501)	.0	.0	.0	.0	.0	3,306	09/15/2048	1.A FE
17328R-BE-8	CGCMT 2020-GC46 XA 1.106% 02/15/53		09/01/2021	Paydown		.0	.0	6,989	6,567	.0	(6,567)	.0	(6,567)	.0	.0	.0	.0	.0	621	02/15/2053	1.A FE
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		08/19/2021	Tax Free Exchange		453,428	448,000	453,600	.0	.0	(172)	.0	(172)	.0	453,428	.0	.0	.0	3,337	06/30/2029	5.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2021	Paydown		71,238	72,989	72,989	72,249	.0	(1,012)	.0	(1,012)	.0	71,238	.0	.0	.0	2,787	04/25/2047	2.B FE
202795-HZ-6	COMMONWEALTH EDISON 3.400% 09/01/21		09/01/2021	Maturity		3,000,000	3,000,000	3,057,090	3,003,534	.0	(3,534)	.0	(3,534)	.0	3,000,000	.0	.0	.0	102,000	09/01/2021	1.F FE
21867*-AA-6	CORE LABS PP 4.010% 09/30/21		09/30/2021	Various		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	120,300	09/30/2021	3.A
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2021	Paydown		17,865	17,865	17,192	17,471	.0	395	.0	395	.0	17,865	.0	.0	.0	642	06/25/2033	1.D FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		07/01/2021	Paydown		41,586	41,586	41,411	41,431	.0	155	.0	155	.0	41,586	.0	.0	.0	1,274	07/25/2033	1.D FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2021	Paydown		144,890	144,890	140,272	138,222	.0	6,669	.0	6,669	.0	144,890	.0	.0	.0	6,067	12/25/2034	1.D FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2021	Paydown		134,715	134,715	136,915	134,452	.0	263	.0	263	.0	134,715	.0	.0	.0	4,653	07/25/2035	1.D FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2021	Paydown		94,020	93,855	88,172	80,599	.0	13,421	.0	13,421	.0	94,020	.0	.0	.0	3,543	06/25/2035	1.D FM
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		09/01/2021	Paydown		61,036	61,036	45,576	41,479	.0	19,557	.0	19,557	.0	61,036	.0	.0	.0	1,511	04/25/2036	1.D FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2021	Paydown		245,633	245,633	110,150	36,553	.0	209,079	.0	209,079	.0	245,633	.0	.0	.0	4,679	04/25/2036	1.D FM
22822R-BB-5	CROWN CASTLE 3.222% 05/15/22		07/15/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	56,385	05/15/2022	1.F FE
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		09/01/2021	Paydown		175,408	175,408	89,574	64,382	.0	111,026	.0	111,026	.0	175,408	.0	.0	.0	1,094	06/25/2036	1.D FM
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		08/20/2021	Paydown		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	605	11/20/2047	2.B FE
233331-80-0	DTE ENERGY COMPANY PFD		07/01/2021	Various		2,023,275	80,931	1,887,641	1,887,641	.0	.0	.0	.0	.0	1,887,641	.0	135,634	135,634	63,136		2.C FE
233331-BA-4	DTE ENERGY COMPANY 3.700% 08/01/23		07/07/2021	Call 106.5480		9,802,416	9,200,000	8,899,444	8,964,155	.0	44,895	.0	44,895	.0	9,009,051	.0	190,949	190,949	920,123	08/01/2023	2.B FE
23343G-AE-2	DTAOT 2019-1A C 3.610% 11/15/24		09/15/2021	Paydown		60,180	60,180	61,666	60,783	.0	(603)	.0	(603)	.0	60,180	.0	.0	.0	715	11/15/2024	1.C FE
	DT Auto Owner Tr20202A 2020-2A A 1.140%																				
23343R-AA-6	01/16/24		09/15/2021	Paydown		27,994	27,994	27,994	27,994	.0	.0	.0	.0	.0	27,994	.0	.0	.0	106	01/16/2024	1.A FE
24422E-RE-1	JOHN DEERE CAPITAL 3.900% 07/12/21		07/12/2021	Various		6,680,000	6,680,000	7,044,072	6,707,980	.0	(27,980)	.0	(27,980)	.0	6,680,000	.0	.0	.0	260,520	07/12/2021	1.F FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2021	Paydown		54,765	54,770	49,904	50,389	.0	4,377	.0	4,377	.0	54,765	.0	.0	.0	1,843	09/25/2035	1.D FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		09/01/2021	Paydown		14,029	14,029	12,829	12,825	.0	1,204	.0	1,204	.0	14,029	.0	.0	.0	454	02/25/2036	1.D FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2021	Paydown		672	710	600	720	.0	(48)	.0	(48)	.0	672	.0	.0	.0	15	10/25/2036	4.B FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2021	Paydown		27,626	27,626	23,828	21,958	.0	5,668	.0	5,668	.0	27,626	.0	.0	.0	1,047	07/25/2036	1.D FM
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		07/01/2021	Various		9,269,288	8,775,000	9,617,901	9,310,917	.0	(41,629)	.0	(41,629)	.0	9,269,288	.0	.0	.0	264,128	06/15/2026	2.C FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2021	Paydown		21,750	21,750	22,344	22,302	.0	(552)	.0	(552)	.0	21,750	.0	.0	.0	672	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		07/25/2021	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	540	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A211 3.151% 04/25/51		07/25/2021	Paydown		37,500	37,500	37,500	.0	.0	.0	.0	.0	.0	37,500	.0	.0	.0	325	04/25/2051	2.A FE
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		09/15/2021	Paydown		23,006	23,006	23,257	23,076	.0	(70)	.0	(70)	.0	23,006	.0	.0	.0	268	12/15/2023	1.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/20/2021	Paydown		28,750	28,750	28,752	28,752	.0	(2)	.0	(2)	.0	28,750	.0	.0	.0	1,022	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		07/20/2021	Paydown		22,500	22,500	22													

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2021	Redemption 100.0000		25,137	25,137	25,137	25,137	.0	.0	.0	.0	.0	25,137	.0	.0	.0	1,175	01/19/2031	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		07/01/2021	Various (153)		(153)	(153)	(153)	(148)	.0	(5)	.0	(5)	.0	(153)	.0	.0	.0	(3)	06/30/2040	1.G PL
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		09/01/2021	Paydown		211,064	211,064	211,064	209,836	.0	1,228	.0	1,228	.0	211,064	.0	.0	.0	6,189	12/25/2033	1.D FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2021	Paydown		161,925	161,925	155,550	156,694	.0	5,232	.0	5,232	.0	161,925	.0	.0	.0	2,223	03/25/2043	1.D FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2021	Paydown		202,342	202,342	199,819	201,025	.0	1,318	.0	1,318	.0	202,342	.0	.0	.0	4,304	06/25/2043	1.D FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2021	Paydown		861,171	861,171	851,483	855,195	.0	5,976	.0	5,976	.0	861,171	.0	.0	.0	19,658	02/25/2048	1.D FM
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		09/15/2021	Paydown		52,308	52,308	53,273	53,143	.0	(835)	.0	(835)	.0	52,308	.0	.0	.0	640	07/17/2023	1.D FE
30166E-AE-6	EART 2018-4A C 3.970% 09/15/23		09/15/2021	Paydown		59,087	59,087	59,876	59,376	.0	(289)	.0	(289)	.0	59,087	.0	.0	.0	775	09/15/2023	1.C FE
30167Y-AA-9	Exeter Automobil2020A ables 2020-2A A 1.130% 08/15/23		09/15/2021	Paydown		24,868	24,868	24,866	24,868	.0	.0	.0	.0	.0	24,868	.0	.0	.0	.90	08/15/2023	1.A FE
30291Y-AJ-9	FREMF 2014-K716 B 3.757% 08/25/47		07/01/2021	Paydown		107,784	107,784	108,428	108,426	.0	(642)	.0	(642)	.0	107,784	.0	.0	.0	1,022	08/25/2047	1.D FM
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		09/01/2021	Paydown		.0	.0	2,870	.0	.0	(2,870)	.0	(2,870)	.0	.0	.0	.0	.0	.56	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		09/01/2021	Paydown		.0	.0	2,123	.0	.0	(2,123)	.0	(2,123)	.0	.0	.0	.0	.0	.46	10/25/2028	1.A FE
33766W-BM-5	FKMT 2014-1 B3 3.899% 11/25/44		09/01/2021	Paydown		281,058	281,058	292,213	290,830	.0	(9,772)	.0	(9,772)	.0	281,058	.0	.0	.0	8,004	11/25/2044	1.D FM
33843Q-AG-9	FCAT 2017-1 D 4.230% 05/15/23		09/15/2021	Paydown		50,727	50,727	51,603	50,727	.0	(733)	.0	(733)	.0	50,727	.0	.0	.0	704	05/15/2023	1.A FE
33844K-AC-0	FCAT 2017-3 C 2.910% 09/15/23		09/15/2021	Paydown		54,541	54,541	55,053	54,969	.0	(428)	.0	(428)	.0	54,541	.0	.0	.0	519	09/15/2023	1.A FE
33844P-AC-9	FCAT 2018-3 B 3.590% 12/16/24		09/15/2021	Paydown		108,731	108,731	110,782	109,653	.0	(923)	.0	(923)	.0	108,731	.0	.0	.0	1,291	12/16/2024	1.B FE
33850B-AX-5	FSMT 2017-1 B2 3.674% 03/25/47		09/01/2021	Paydown		71,212	71,212	70,864	70,569	.0	643	.0	643	.0	71,212	.0	.0	.0	1,959	03/25/2047	1.D FM
341099-CP-2	FLORIDA POWER CORP 3.100% 08/15/21		08/15/2021	Maturity		3,217,000	3,217,000	3,221,890	.0	.0	(4,890)	.0	(4,890)	.0	3,217,000	.0	.0	.0	49,864	08/15/2021	1.F FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		07/30/2021	Paydown		30,000	30,000	30,503	30,388	.0	(388)	.0	(388)	.0	30,000	.0	.0	.0	1,146	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2021	Paydown		2,500	2,500	2,520	2,515	.0	(15)	.0	(15)	.0	2,500	.0	.0	.0	.97	10/30/2048	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		07/30/2021	Paydown		18,750	18,750	18,742	.0	.0	.8	.0	.8	.0	18,750	.0	.0	.0	.362	04/30/2047	2.B FE
34719R-AC-5	FCRE 2018-1A A2 1.787% 11/16/35		07/24/2021	Paydown		10,000,000	10,000,000	9,932,813	9,988,484	.0	11,516	.0	11,516	.0	10,000,000	.0	.0	.0	122,217	11/16/2035	1.A FE
34719R-AD-3	FCRE 2018-1A B 2.033% 11/16/35		07/24/2021	Paydown		15,000,000	15,000,000	14,653,125	14,938,764	.0	61,236	.0	61,236	.0	15,000,000	.0	.0	.0	182,334	11/16/2035	1.D FE
34719R-AF-8	FCRE 2018-1A D 3.514% 11/16/35		07/23/2021	Paydown		19,250,000	19,250,000	19,250,000	19,250,000	.0	.0	.0	.0	.0	19,250,000	.0	.0	.0	615,957	11/16/2035	2.C FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2028	3.B FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		09/01/2021	Paydown		134,118	134,118	128,541	134,838	.0	(720)	.0	(720)	.0	134,118	.0	.0	.0	5,981	12/25/2037	2.B FM
36192B-AY-3	GSMS 2012-GC6 A3 3.482% 01/10/45		09/01/2021	Paydown		277,215	277,215	280,160	278,972	.0	(1,757)	.0	(1,757)	.0	277,215	.0	.0	.0	3,016	01/10/2045	1.D FM
36197X-AM-6	GSMS 2013-GC12 XA 1.533% 06/10/46		09/01/2021	Paydown		.0	.0	39,079	19,187	.0	(19,187)	.0	(19,187)	.0	.0	.0	.0	.0	6,911	06/10/2046	1.A FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2021	Paydown		116,865	116,865	120,367	117,386	.0	(520)	.0	(520)	.0	116,865	.0	.0	.0	3,309	08/10/2046	1.D FM
36198F-AG-7	GSMS 2013-GC14 XA 0.705% 08/10/46		09/01/2021	Paydown		.0	.0	37,972	28,958	.0	(28,958)	.0	(28,958)	.0	.0	.0	.0	.0	8,155	08/10/2046	1.A FE
3622M-4H-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2021	Paydown		27,558	28,861	27,495	28,838	.0	(1,280)	.0	(1,280)	.0	27,558	.0	.0	.0	1,213	05/25/2037	3.B FM
3622M-4H-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2021	Paydown		10,734	10,118	10,118	11,819	.0	(1,085)	.0	(1,085)	.0	10,734	.0	.0	.0	441	05/25/2037	2.B FM
36233A-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		17,832	17,832	16,973	17,458	.0	374	.0	374	.0	17,832	.0	.0	.0	654	09/25/2035	1.D FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		09/01/2021	Paydown		43,463	43,463	44,033	43,496	.0	(33)	.0	(33)	.0	43,463	.0	.0	.0	1,327	08/10/2043	1.D FM
36253P-AE-2	GSMS 2017-GS6 XA 1.173% 05/10/50		09/01/2021	Paydown		.0	.0	6,172	5,128	.0	(5,955)	.0	(5,955)	.0	.0	.0	.0	.0	684	05/10/2050	1.A FE
36257X-AA-9	GSMS 2019-SOHO A 0.984% 06/15/36		07/15/2021	Paydown		17,000,000	17,000,000	17,013,281	17,010,706	.0	(10,706)	.0	(10,706)	.0	17,000,000	.0	.0	.0	101,986	06/15/2036	1.A FE
36257X-AG-6	GSMS 2019-SOHO B 1.234% 06/15/36		07/15/2021	Paydown		7,835,000	7,835,000	7,835,000	7,835,000	.0	.0	.0	.0	.0	7,835,000	.0	.0	.0	58,538	06/15/2036	1.D FE
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		09/15/2021	Paydown		73,610	73,610	73,849	73,748	.0	(138)	.0	(138)	.0	73,610	.0	.0	.0	1,502	06/17/2024	1.C FE
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		09/15/2021	Paydown		24,538	24,538	24,537	24,538	.0	.1	.0	.1	.0	24,538	.0	.0	.0	176	02/15/2024	1.A FE
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		09/01/2021	Paydown		217,019	217,019	222,478	.0	.0	(5,459)	.0	(5,459)	.0	217,019	.0	.0	.0	688	01/25/2052	1.A FE
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		09/01/2021	Paydown		621,925	621,925	629,310	.0	.0	(7,385)	.0	(7,385)	.0	621,925	.0	.0	.0	2,388	11/25/2051	1.A FE
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		09/01/2021	Paydown		263,520	263,520	269,655	.0	.0	(6,135)	.0	(6,135)	.0	263,520	.0	.0	.0	549	01/25/2052	1.A FE
375558-AU-7	GILEAD SCIENCES INC 4.400% 12/01/21		09/01/2021	Call 100.0000		8,610,000	8,610,000	9,283,169	8,676,017	.0	(66,017)	.0	(66,017)	.0	8,610,000	.0	.0	.0	284,130	12/01/2021	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		09/15/2021	Paydown		70,815	70,815	71,523	.0	.0	(708)	.0	(708)	.0	70,815	.0	.0	.0	.247	08/15/2041	1.G Z
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		07/27/2021	BANK of AMERICA SEC		664,342	620,000	619,442	619,516	.0	.74	.0	.74	.0	619,589	.0	44,753	44,753	22,540	02/10/2025	2.C FE
411707-AD-4	HNGRY 2018-1A A21 4.959% 06/20/48		09/20/2021	Paydown		54,375	54,375	54,455	54,435	.0	(60)	.0	(60)	.0	54,375	.0	.0	.0	2,022	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2021	Paydown		52,750	52,750	52,750	52,750	.0	.0	.0	.0	.0	52,750	.0	.0	.0	1,569	12/20/2050	2.B FE
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		07/01/2021	Paydown		1,637,753	1,637,753	1,632,955	1,637,381	.0	.372	.0	.372	.0	1,637,753	.0	.0	.0	24,828	03/25/2022	1.F FE
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		07/01/2021	Paydown		1,050,942	1,050,942	1,021,056	1,045,454	.0	5,488	.0	5,488	.0	1,050,942	.0	.0	.0	14,312	07/25/2022	1.F FE
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		07/01/2021	Paydown		950,546	950,546	950,442	950,500	.0	.47	.0	.47	.0	950,546	.0	.0	.0	16,071	02/25/2024	1.F FE
42806D-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		07/01/2021	Paydown		672,332	672,332	672,330	672,331	.0	.1	.0	.1	.0	672,332	.0	.0	.0	12,611	06/27/2022	1.F FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		09/25/2021	Paydown		76,426	76,426	76,421	76,422	.0	.4	.0	.4	.0	76,426	.0	.0	.0	1,396	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2021	Paydown		11,685	11,685	1,895	.610	.0	11,075	.0	11,075	.0	11,685	.0	.0	.0	.33	05/25/2036	1.D FM
43730T-AA-1	HPA 2017-1 A 0.901% 07/17/34		09/17/2021	Paydown		10,046	10,046	10,012	10,037	.0	.10	.0	.10	.0	10,046	.0	.0	.0	.33	07/17/2034	1.A FE
451102-CA-3	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		07/12/2021	Tax Free Exchange		4,874,424	5,000,000	4,872,500	.0	.0	1,924	.0	1,924	.0	4,874,424	.0	.0	.0	105,122	02/01/2029	3.C FE
45660L-ZV-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2021	Paydown		25,035	24,841	20,426	15,712	.0	9,323	.0	9,323	.0	25,035	.0	.0	.0	1,172	02/25/2036	1.D FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2021	Paydown		166,039	161,247	152,957	153,005	.0	13,034	.0	13,034	.0	166,039	.0	.0	.0	6,840	02/25/2036	1.D FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		09/01/2021	Paydown		174,842	169,793	172,128	170,743	.0	4,100	.0	4,100	.0	174,842	.0	.0	.0	7,203	02/25/2036	2.B FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2021	Paydown		78,163	100,576	64,399	58,561	.0	19,602	.0	19,602	.0	78,163	.0	.0	.0	4,364	02/25/2036	1.D FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2021	Paydown		46,579	45,102	34,156	30,809	.0	15,770	.0	15,770	.0	46,579	.0	.0	.0	1,895	12/25/2035	1.D FM
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/16/2021	Various		2,104,000	2,104,000	2,071,003	2,093,551	.0	2,126	.0	2,126	.0	2,095,676	.0	8,324	8,324	70,908	06/15/2023	3.B FE
46185H-AA-0	IHSFR 2018-SFR2 A 0.984% 06/17/37		09/17/2021	Paydown		30,319	30,319	30,311	30,283	.0	.36	.0	.36	.0	30,319	.0	.0	.0	.211	06/17/2037	1.A FE
46185H-AC-6	IHSFR 2018-SFR2 B 1.164% 06/17/37		08/17/2021	Paydown		942	942	942	942	.0	.0	.0	.0	.0	942	.0	.0	.0	.8	06/17/2037	1.B FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		09/01/2021	Paydown		2,606	2,606	2,606	2,603	.0	.2	.0	.2	.0	2,606	.0	.0	.0	104	09/25/2035	1.D FM
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		09/01/2021	Paydown		28,946	28,946	28,270	14,650	.0	14,296	.0	14,296	.0	28,946	.0	.0	.0	1,232	02/25/2036	1.D FM
46412R-AD-7	IRIWE 2007-1 2A3 6.650% 08/25/37		09/01/2021	Paydown		545,505	545,505	387,300	370,258	.0	175,247	.0	175,247	.0	545,505	.0	.0	.0	23,865	08/25/2037	1.D FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.940% 08/15/49		09/01/2021	Paydown		.0	.0	8,391	4,736	.0	(4,736)	.0	(4,736)	.0	.0	.0	.0	.0	.731	08/15/2049	1.A FE
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		09/01/2021	Paydown		711,619	711,619	728,409	727,249	.0	(15,630)	.0	(15,630)	.0	711,619	.0	.0	.0	16,524	07/25/2050	1.D FM
46592N-AC-0	JP Morgan Mor tga20217 2021-7 A3 2.500% 11/25/51		09/01/2021	Paydown		635,229	635,229	645,849	.0	.0	(10,620)	.0	(10,620)	.0	635,229	.0	.0	.0	3,827	11/25/2051	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2021	Paydown		76,937	76,937	82,533	.0	.0	(5,596)	.0	(5,596)	.0	76,937	.0	.0	.0	659	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		09/15/2021	Paydown		40,692	40,692	43,687	.0	.0	(2,995)	.0	(2,995)	.0	40,692	.0	.0	.0	328	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2021	Paydown		16,583	16,583	16,574	16,575	.0	.8	.0	.8	.0	16,583	.0	.0	.0	429	03/15/2063	1.A FE
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		08/01/2021	Paydown		3,713,156	3,713,156	3,810,047	3,736,659	.0	(23,502)	.0	(23,502)	.0	3,713,156	.0	.0	.0	125,675	01/12/2037	1.D FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		09/01/2021	Paydown		52,824	52,824	29,470	20,791	.0	32,033	.0	32,033	.0	52,824	.0	.0	.0	887	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2021	Paydown		59,327	59,327	34,124	24,017	.0	35,310	.0	35,310	.0	59,327	.0	.0	.0	996	07/25/2036	1.D FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.730% 11/25/36		09/01/2021	Paydown		60,675	60,675	60,675	60,397	.0	.277	.0	.277	.0	60,675	.0	.0	.0	1,910	11/25/2036	1.D FM
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		09/01/2021	Paydown		118,450	118,450	120,286	119,927	.0	(1,478)	.0	(1,478)	.0	118,450	.0	.0	.0	1,614	06/15/2045	1.D FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		09/01/2021	Paydown		510,343	510,343	489,670	506,509	.0	3,834	.0	3,834	.0	510,343	.0	.0	.0	12,014	12/15/2047	1.D FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2021	Paydown		168,425	168,425	167,109	168,571	.0	(146)	.0	(146)	.0	168,425	.0	.0	.0	3,826	01/15/2046	1.D FM
46640M-AT-7	JPMIT 2013-3 B3 3.366% 07/25/43		09/01/2021	Paydown		420,369	420,369	425,755	423,660	.0	(3,291)	.0	(3,291)	.0	420,369	.0	.0	.0	9,853	07/25/2043	1.D FM
46640N-AG-3	JPMBB 2013-C15 XA 1.201% 11/15/45		09/01/2021	Paydown		.0	.0	24,277	19,982	.0	(19,982)	.0	(19,982)	.0	.0	.0	.0	.0	6,178	11/15/2045	1.A FE
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2021	Paydown		352,052	352,052	357,333	356,059	.0	(4,007)	.0	(4,007)	.0	352,052	.0	.0	.0	9,028	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2021	Paydown		766,774</															

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		09/15/2021	Paydown		348,813	348,813	348,813	348,813	.0	.0	.0	.0	.0	348,813	.0	.0	.0	8,525	06/15/2086	1.A FE
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		07/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,637	06/15/2086	1.F PL
46651Y-AC-4	JPMTT 2019-9 A3 3.500% 05/25/50		09/01/2021	Paydown		783,024	783,024	794,035	793,640	.0	(10,616)	.0	(10,616)	.0	783,024	.0	.0	.0	17,916	05/25/2050	1.D FM
46652H-AC-0	JPMMW 2020-ATR1 A3 3.000% 02/25/50		09/01/2021	Paydown		946,071	946,071	976,522	976,444	.0	(30,373)	.0	(30,373)	.0	946,071	.0	.0	.0	18,978	02/25/2050	1.D FM
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		09/01/2021	Paydown		2,372,716	2,372,716	2,427,585	2,428,763	.0	(56,047)	.0	(56,047)	.0	2,372,716	.0	.0	.0	46,986	11/25/2050	1.D FM
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		09/01/2021	Paydown		475,542	475,542	487,133	.0	.0	(11,591)	.0	(11,591)	.0	475,542	.0	.0	.0	1,726	12/25/2051	1.A FE
48247U-AA-3	KSBA 2013-1 A 0.920% 08/25/36		09/25/2021	Paydown		.0	.0	34,589	34,044	.0	(34,044)	.0	(34,044)	.0	.0	.0	.0	.0	9,680	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 0.208% 05/25/39		09/25/2021	Paydown		.0	.0	38,154	37,217	.0	(37,217)	.0	(37,217)	.0	.0	.0	.0	.0	13,883	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 1.899% 03/25/42		09/25/2021	Paydown		.0	.0	34,023	30,651	.0	(30,651)	.0	(30,651)	.0	.0	.0	.0	.0	6,456	03/25/2042	1.A FE
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		07/01/2021	Call 100.0000	5,000,000	5,000,000	4,992,141	4,998,972	4,998,972	.0	186	.0	186	.0	4,999,158	.0	842	842	164,063	10/01/2021	2.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2021	Paydown		191,494	191,494	165,668	152,645	.0	38,849	.0	38,849	.0	191,494	.0	.0	.0	8,104	11/25/2036	2.B FM
52522H-AN-2	LXS 2006-8 3A5 3.481% 06/25/36		09/01/2021	Paydown		98,651	98,651	92,918	92,917	.0	5,734	.0	5,734	.0	98,651	.0	.0	.0	3,147	06/25/2036	1.D FM
52523K-AJ-3	LXS 2006-17 1F5 5.950% 12/25/42		07/01/2021	Paydown		.0	(932)	(732)	(884)	.0	884	.0	884	.0	.0	.0	.0	.0	25	12/25/2042	3.B FM
52524P-AL-6	LXS 2007-6 3A5 4.474% 05/25/37		09/01/2021	Paydown		32,468	32,468	25,772	28,795	.0	3,674	.0	3,674	.0	32,468	.0	.0	.0	962	05/25/2037	1.D FM
55336V-BH-2	MPLX LP 1.216% 09/09/22		09/03/2021	Call 100.0000	20,000,000	20,000,000	20,092,800	20,000,000	20,000,000	.0	.0	.0	.0	.0	20,000,000	.0	.0	.0	132,216	09/09/2022	2.B FE
55400E-AA-7	MWVOT 2020-1A A 1.740% 10/20/37		09/20/2021	Paydown		527,808	527,808	527,745	527,751	.0	57	.0	57	.0	527,808	.0	.0	.0	6,127	10/20/2037	1.A FE
56540F-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/05/2021	Redemption 100.0000		367,380	367,380	367,380	367,380	.0	.0	.0	.0	.0	367,380	.0	.0	.0	16,753	09/30/2025	3.A PL
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		09/03/2021	Call 110.9211	4,436,845	4,000,000	3,990,840	3,995,390	3,995,390	.0	555	.0	555	.0	3,995,945	.0	4,055	4,055	553,201	06/01/2025	2.C FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		09/01/2021	Paydown		20,094	20,094	20,092	18,057	.0	2,037	.0	2,037	.0	20,094	.0	.0	.0	400	11/25/2035	1.D FM
577081-BB-7	MATTEL INC 6.750% 12/31/25		07/01/2021	Various Redemption 100.0000		2,624,474	2,498,000	2,338,753	2,375,139	.0	10,204	.0	10,204	.0	2,385,343	.0	112,657	112,657	211,250	12/31/2025	3.B FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/10/2021			232,000	232,000	232,000	232,000	.0	.0	.0	.0	.0	232,000	.0	.0	.0	13,157	08/01/2025	1.D FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		09/01/2021	Paydown		793,730	793,730	793,978	793,712	.0	19	.0	19	.0	793,730	.0	.0	.0	14,460	01/25/2061	1.D FM
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		09/01/2021	Paydown		11,747	11,747	11,906	11,857	.0	(110)	.0	(110)	.0	11,747	.0	.0	.0	246	01/25/2061	1.D FM
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		09/01/2021	Paydown		9,533	9,533	10,325	10,318	.0	(785)	.0	(785)	.0	9,533	.0	.0	.0	200	01/25/2061	1.D FM
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		09/01/2021	Paydown		38,977	38,977	39,634	39,558	.0	(581)	.0	(581)	.0	38,977	.0	.0	.0	375	11/25/2058	1.D FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		09/01/2021	Paydown		474,377	474,377	488,582	477,100	.0	(2,723)	.0	(2,723)	.0	474,377	.0	.0	.0	11,292	02/15/2047	1.D FM
61691A-BM-4	MSC 2015-UBS8 XA 1.024% 12/15/48		09/01/2021	Paydown		.0	.0	8,677	.0	.0	(8,677)	.0	(8,677)	.0	.0	.0	.0	.0	1,172	12/15/2048	1.A FE
61692B-BU-3	MSC 2020-HR8 XA 1.970% 07/15/53		09/01/2021	Paydown		.0	.0	5,837	5,616	.0	(5,616)	.0	(5,616)	.0	.0	.0	.0	.0	494	07/15/2053	1.A FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2021	Paydown		110,537	110,537	61,149	48,148	.0	62,389	.0	62,389	.0	110,537	.0	.0	.0	1,142	10/25/2036	1.D FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2021	Paydown		95,037	95,037	34,926	33,036	.0	62,000	.0	62,000	.0	95,037	.0	.0	.0	898	08/25/2036	1.D FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		07/01/2021	Paydown		11,911	11,911	7,568	4,622	.0	7,289	.0	7,289	.0	11,911	.0	.0	.0	301	10/25/2046	1.D FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2021	Paydown		52,048	52,048	27,846	20,681	.0	31,367	.0	31,367	.0	52,048	.0	.0	.0	730	01/25/2047	1.D FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		09/01/2021	Paydown		708,370	708,370	722,527	709,041	.0	(670)	.0	(670)	.0	708,370	.0	.0	.0	17,536	08/15/2045	1.D FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		09/01/2021	Paydown		519,579	519,579	539,424	522,786	.0	(3,207)	.0	(3,207)	.0	519,579	.0	.0	.0	13,203	10/15/2046	1.D FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2021	Paydown		599,814	599,814	617,795	603,452	.0	(3,638)	.0	(3,638)	.0	599,814	.0	.0	.0	14,570	04/15/2047	1.D FM
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		09/01/2021	Paydown		522,190	522,190	537,835	525,933	.0	(3,744)	.0	(3,744)	.0	522,190	.0	.0	.0	20,332	10/15/2047	1.D FM
61765T-AG-8	MSBAM 2015-C25 XA 1.199% 10/15/48		09/01/2021	Paydown		.0	.0	27,375	10,913	.0	(26,477)	.0	(26,477)	.0	.0	.0	.0	.0	4,775	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		09/01/2021	Paydown		742,925	742,925	765,197	750,687	.0	(7,761)	.0	(7,761)	.0	742,925	.0	.0	.0	16,500	03/15/2049	1.D FM
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		08/05/2021	Various		148,785	150,000	128,625	128,745	.0	223	.0	223	.0	128,967	.0	19,818	19,818	6,517	12/01/2042	3.C FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		09/29/2021	SUSQUEHANNA		409,231	359,000	398,788	394,865	.0	(3,469)	.0	(3,469)	.0	391,416	.0	17,815	17,815	15,699	04/15/2028	2.C FE
62919T-AA-4	NIEF 2021-A A1 0.341% 03/15/22		09/15/2021	Paydown		60,391	60,391	60,391	60,391	.0	.0	.0	.0	.0	60,391	.0	.0	.0	70	03/15/2022	1.C FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2021	Paydown		171,641	171,641	167,350	169,196	.0	2,444	.0	2,444	.0	171,641	.0	.0	.0	3,511	07/25/2043	1.D FM
62942K-AV-8	NPMT 2013-1 A23 3.250% 07/25/43		07/01/2021	Paydown		6,808	6,808	6,901	6,806	.0	.1	.0	.1	.0	6,808	.0	.0	.0	129	07/25/2043	1.D FM
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		07/01/2021	Call 103.3130		5,166,683	5,001,000	5,116,096	5,078,021	.0	(20,358)	.0	(20,358)	.0	5,057,663	.0	(56,663)	(56,663)	386,561	11/01/2025	5.A FE
63938C-AH-1	NAVIENT CORP-WHEN DISTRIBUTE 6.750% 06/25/25		08/30/2021	CREDIT SUISSE FIRST BOSTON		751,319	671,000	733,047	732,371	.0	(8,424)	.0	(8,424)	.0	723,946	.0	27,372	27,372	30,950	06/25/2025	3.C FE
63946B-AF-7	NBC UNIVERSAL 6.400% 04/30/40		08/12/2021	Taxable Exchange		1,603,763	841,000	1,045,985	1,019,148	.0	(3,656)	.0	(3,656)	.0	1,015,492	.0	588,271	588,271	26,912	04/30/2040	1.G FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2021	Paydown		96,668	96,668	96,692	.0	.0	(25)	.0	(25)	.0	96,668	.0	.0	.0	1,203	04/30/2051	2.C FE
64352V-MA-6	NCHET 2005-A A6 4.713% 08/25/35		09/01/2021	Paydown		10,413	10,413	9,723	9,811	.0	603	.0	603	.0	10,413	.0	.0	.0	320	08/25/2035	1.D FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2021	Paydown		37,609	37,609	31,275	29,546	.0	8,063	.0	8,063	.0	37,609	.0	.0	.0	1,167	03/25/2047	1.D FM

E05.12

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2021	Various		1,400,000	1,400,000	1,400,000	1,400,000	.0	.0	.0	.0	.0	1,400,000	.0	.0	.0	36,680	07/26/2021	2.C
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		07/27/2021	Various		3,175,615	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	175,615	175,615	141,290	01/30/2030	4.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		09/20/2021	Paydown		63,702	63,702	63,693	.0	.0	.9	.0	.9	.0	63,702	.0	.0	.0	693	01/20/2051	1.A FE
67190A-AE-6	OAKIG 2021-1A B1 4.230% 01/20/51		07/19/2021	WELLS FARGO		2,094,063	2,000,000	1,999,513	.0	.0	.61	.0	.61	.0	1,999,574	.0	94,488	94,488	40,890	01/20/2051	2.A FE
68235P-AK-4	ONE GAS INC 0.724% 03/11/23		09/21/2021	Call 100.0000		9,148,000	9,148,000	9,148,000	.0	.0	.0	.0	.0	.0	9,148,000	.0	.0	.0	35,608	03/11/2023	2.A FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		09/11/2021	Paydown		468,994	468,994	549,309	492,094	.0	(23,100)	.0	(23,100)	.0	468,994	.0	.0	.0	17,796	10/13/2037	1.D FM
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		09/09/2021	Paydown		299,982	299,982	299,942	300,219	.0	(237)	.0	(237)	.0	299,982	.0	.0	.0	6,731	04/09/2038	1.F FE
69073T-AS-2	OWENS-BROCKWAY GLASS 6.375% 08/15/25		07/21/2021	BANK of AMERICA SEC		4,488,998	4,017,000	4,232,668	4,194,380	.0	(19,228)	.0	(19,228)	.0	4,175,152	.0	313,845	313,845	240,434	08/15/2025	4.C FE
690872-AB-2	OWENS-BROCKWAY 5.375% 01/15/25		07/26/2021	WELLS FARGO		641,250	600,000	607,500	605,960	.0	(776)	.0	(776)	.0	605,183	.0	36,067	36,067	25,352	01/15/2025	4.C FE
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/16/2021	UBS WARBURG		465,998	442,530	442,530	442,732	.0	488	.0	488	.0	443,220	.0	22,778	22,778	21,776	05/15/2026	3.C FE
693456-AP-0	PMTLT 2013-J1 B2 3.566% 09/25/43		09/01/2021	Paydown		386,688	386,688	396,461	388,981	.0	(2,293)	.0	(2,293)	.0	386,688	.0	.0	.0	8,939	09/25/2043	1.D FM
693456-AQ-8	PMTLT 2013-J1 B3 3.566% 09/25/43		09/01/2021	Paydown		220,942	220,942	221,770	221,281	.0	(339)	.0	(339)	.0	220,942	.0	.0	.0	5,107	09/25/2043	1.D FM
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		09/01/2021	Paydown		409,046	409,046	403,869	406,708	.0	2,338	.0	2,338	.0	409,046	.0	.0	.0	9,402	02/25/2048	1.D FM
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		09/01/2021	Paydown		2,454,268	2,454,268	2,366,325	2,422,639	.0	31,629	.0	31,629	.0	2,454,268	.0	.0	.0	56,412	02/25/2048	1.D FM
69403H-AB-3	PACIFIC BEACON LLC 0.344% 07/15/26		07/15/2021	Various		480,655	480,655	408,557	451,781	.0	28,874	.0	28,874	.0	480,655	.0	.0	.0	2,166	07/15/2026	2.B FE
70202H-AD-7	PARSONS CORP PP 4.440% 07/15/21		07/15/2021	Maturity Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	222,000	07/15/2021	2.C
72303H-AA-7	PINEBRIDGE 6.000% 12/31/31		09/30/2021			22,984	22,984	22,984	21,653	.0	.0	.0	.0	.0	22,984	.0	.0	.0	938	12/31/2031	1.E PL
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		09/05/2021	Paydown		32,500	32,500	32,500	32,500	.0	.0	.0	.0	.0	32,500	.0	.0	.0	1,039	09/05/2048	2.C FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		09/05/2021	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	1,312	09/05/2048	2.C FE
73019H-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2021	Various		100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	3,015	09/13/2027	1.D
74331M-AA-4	PROG 2018-SFR3 A 3.880% 10/17/35		09/01/2021	Paydown		199,658	199,658	203,713	203,335	.0	(3,677)	.0	(3,677)	.0	199,658	.0	.0	.0	3,228	10/17/2035	1.A FE
74332U-AC-1	PROG 2018-SFR2 B 3.841% 08/17/35		07/01/2021	Paydown		200,000	200,000	202,844	202,516	.0	(2,516)	.0	(2,516)	.0	200,000	.0	.0	.0	1,921	08/17/2035	1.B FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2021	Paydown		409,011	409,011	411,376	411,182	.0	(2,171)	.0	(2,171)	.0	409,011	.0	.0	.0	8,298	12/25/2049	1.D FM
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		07/19/2021	IMPERIAL CAPITAL LLC		458,850	459,000	460,148	459,473	.0	(216)	.0	(216)	.0	459,257	.0	(407)	(407)	22,742	05/01/2022	4.C FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		07/01/2021	Various		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	80,885	05/01/2022	5.A FE
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		09/01/2021	Paydown		41,689	45,307	37,905	39,469	.0	2,220	.0	2,220	.0	41,689	.0	.0	.0	1,943	06/25/2036	3.B FM
749239-AE-9	RAMP 2006-RZ5 A3 0.333% 08/25/46		09/25/2021	Paydown		36,907	36,907	36,878	36,907	.0	.0	.0	.0	.0	36,907	.0	.0	.0	78	08/25/2046	1.D FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2021	Paydown		42,186	44,387	36,282	37,561	.0	4,625	.0	4,625	.0	42,186	.0	.0	.0	1,676	06/25/2036	1.D FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2021	Paydown		745,861	745,861	740,131	741,061	.0	4,801	.0	4,801	.0	745,861	.0	.0	.0	13,274	10/25/2063	1.A FE
75574X-AA-3	RCMT 2019-FL3 A 1.086% 03/25/34		09/25/2021	Paydown		50,828	50,828	50,828	50,828	.0	.0	.0	.0	.0	50,828	.0	.0	.0	218	03/25/2034	1.A FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		08/01/2021	Paydown		2,913	2,913	2,125	1,532	.0	1,381	.0	1,381	.0	2,913	.0	.0	.0	98	05/25/2036	1.D FM
760985-7P-0	RAMP 2004-SF2 A21 6.000% 01/25/32		09/01/2021	Paydown		5,438	5,438	4,664	4,665	.0	773	.0	773	.0	5,438	.0	.0	.0	217	01/25/2032	1.D FM
761118-MD-7	RALI 2005-GS16 A4 5.750% 11/25/35		09/01/2021	Paydown		33,403	37,597	34,035	34,937	.0	(1,534)	.0	(1,534)	.0	33,403	.0	.0	.0	1,436	11/25/2035	3.B FM
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		09/01/2021	Paydown		88,465	92,691	76,382	84,527	.0	3,938	.0	3,938	.0	88,465	.0	.0	.0	3,581	03/25/2036	3.B FM
76111X-UZ-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2021	Paydown		3,251	3,376	3,043	3,024	.0	227	.0	227	.0	3,251	.0	.0	.0	122	11/25/2035	1.D FM
76112B-4N-7	RAMP 2006-NC3 A3 0.353% 03/25/36		09/25/2021	Paydown		31,312	31,312	31,259	31,281	.0	32	.0	32	.0	31,312	.0	.0	.0	71	03/25/2036	1.D FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2021	Paydown		18,611	3,593	2,342	2,232	.0	16,384	.0	16,384	.0	18,611	.0	.0	.0	1,283	04/25/2036	1.D FM
78444F-AG-1	SL GREEN OPERATING PARTN 1.105% 08/16/21		08/16/2021	Maturity		240,000	240,000	240,000	240,000	.0	.0	.0	.0	.0	240,000	.0	.0	.0	1,393	08/16/2021	2.C FE
802830-AD-1	Santander Consum2020BA Receiv 2020-BA A2 0.380% 02/15/23		09/15/2021	Paydown		84,074	84,074	84,074	84,074	.0	.0	.0	.0	.0	84,074	.0	.0	.0	106	02/15/2023	1.A FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		09/01/2021	Paydown		106,422	106,422	108,716	1071												



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
81747D-AA-7	SEMT 2018-GH A1 4.000% 03/25/48		09/01/2021	Paidown		535,132	535,132	543,827	539,446	.0	(4,313)	.0	(4,313)	.0	535,132	.0	.0	.0	14,422	03/25/2048	1.D FM
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		09/01/2021	Paidown		732,249	732,249	750,327	749,644	.0	(17,394)	.0	(17,394)	.0	732,249	.0	.0	.0	17,092	03/25/2050	1.D FM
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		09/01/2021	Paidown		910,477	910,477	936,084	936,046	.0	(25,569)	.0	(25,569)	.0	910,477	.0	.0	.0	15,550	11/25/2050	1.D FM
81761T-AA-3	SERV 2020-1 A21 2.841% 01/30/51		07/09/2021	Paidown		47,500	47,500	47,500	47,500	.0	.0	.0	.0	.0	47,500	.0	.0	.0	866	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A211 3.337% 01/30/51		07/09/2021	Paidown		47,500	47,500	47,500	47,500	.0	.0	.0	.0	.0	47,500	.0	.0	.0	1,017	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		07/25/2021	Paidown		73,000	73,000	73,172	73,111	.0	(111)	.0	(111)	.0	73,000	.0	.0	.0	2,125	10/25/2049	2.C FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2021	Paidown		291,431	291,431	285,046	288,957	.0	2,474	.0	2,474	.0	291,431	.0	.0	.0	6,910	07/25/2043	1.D FM
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		09/20/2021	Paidown		900,041	900,041	899,873	900,517	.0	(476)	.0	(476)	.0	900,041	.0	.0	.0	16,363	08/20/2036	1.F FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/20/2021	Paidown		61,788	61,788	61,777	61,893	.0	(106)	.0	(106)	.0	61,788	.0	.0	.0	1,001	10/20/2033	1.F FE
84546Y-AL-3	SOUTHWESTERN ENERGY 6.200% 01/23/25		08/30/2021	Call 109.5000		2,704,650	2,470,000	2,397,444	2,423,450	.0	6,690	.0	6,690	.0	2,430,140		39,860	39,860	410,339	01/23/2025	3.C FE
84546Y-AM-1	SOUTHWESTERN ENERGY 7.500% 04/01/26		09/10/2021	Call 106.0000		4,941,720	4,662,000	4,667,828	4,664,979	.0	(266)	.0	(266)	.0	4,664,713		(2,713)	(2,713)	599,261	04/01/2026	3.C FE
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		09/25/2021	Paidown		681,547	681,547	681,513	681,520	.0	27	.0	27	.0	681,547	.0	.0	.0	8,935	09/25/2037	1.A FE
855030-AN-2	STAPLES INC 7.500% 04/15/26		09/23/2021	Various		551,860	542,000	551,425	548,895	.0	(1,365)	.0	(1,365)	.0	547,530	.0	4,330	4,330	38,240	04/15/2026	4.B FE
86359A-K3-6	SASC 2003-25XS A5 5.005% 08/25/33		09/01/2021	Paidown		24,245	24,245	24,245	24,245	.0	.0	.0	.0	.0	24,245	.0	.0	.0	839	08/25/2033	1.D FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		09/01/2021	Paidown		70,206	70,206	69,931	71,871	.0	(1,665)	.0	(1,665)	.0	70,206	.0	.0	.0	2,504	11/25/2036	3.B FM
	TCF Auto Receiva2016PT1Aer Tru 2016-PT1A D 4.200% 04/15/24		08/15/2021	Paidown		5,120,000	5,120,000	5,128,800	.0	.0	(8,800)	.0	(8,800)	.0	5,120,000	.0	.0	.0	71,680	04/15/2024	1.E FE
87226V-AD-8	TIF 2021-1A A 1.650% 02/20/46		09/20/2021	Paidown		484,375	484,375	484,315	484,902	.0	60	.0	60	.0	484,375	.0	.0	.0	4,418	02/20/2046	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		09/30/2021	PRIVATE PLACEMENT		2,151,122	2,151,122	2,151,122	.0	.0	.0	.0	.0	.0	2,151,122	.0	.0	.0	.0	12/03/2024	1.E PL
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		09/20/2021	Paidown		853,125	853,125	852,785	852,864	.0	261	.0	261	.0	853,125	.0	.0	.0	11,659	09/20/2045	1.F FE
	Redemption 100.0000																				
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2021			183,756	183,756	183,756	183,756	.0	.0	.0	.0	.0	183,756	.0	.0	.0	17,457	02/01/2030	2.C FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		09/20/2021	Paidown		394,993	394,993	394,975	394,902	.0	90	.0	90	.0	394,993	.0	.0	.0	5,564	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		09/20/2021	Paidown		455,000	455,000	454,817	454,860	.0	140	.0	140	.0	455,000	.0	.0	.0	6,400	09/20/2045	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		09/20/2021	Paidown		423,053	423,053	422,977	423,043	.0	76	.0	76	.0	423,053	.0	.0	.0	3,144	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		09/20/2021	Paidown		200,000	200,000	199,966	200,000	.0	35	.0	35	.0	200,000	.0	.0	.0	420	08/20/2046	1.F FE
89169E-AA-7	TPMT 2017-5 A1 0.686% 02/25/57		09/27/2021	Paidown		19,616	19,616	19,665	19,662	.0	(46)	.0	(46)	.0	19,616	.0	.0	.0	45	02/25/2057	1.D FM
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		09/01/2021	Paidown		26,614	26,614	27,179	27,125	.0	(512)	.0	(512)	.0	26,614	.0	.0	.0	242	10/25/2056	1.D FM
	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.085% 10/25/48		09/25/2021	Paidown		9,104	9,104	9,094	8,958	.0	146	.0	146	.0	9,104	.0	.0	.0	34	10/25/2048	1.D FM
89177E-AA-7	TPMT 2019-SJ3 A1 3.000% 11/25/59		09/01/2021	Paidown		27,623	27,623	27,705	27,650	.0	(27)	.0	(27)	.0	27,623	.0	.0	.0	270	11/25/2059	1.D FM
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		09/01/2021	Paidown		25,642	25,642	25,642	25,641	.0	1	.0	1	.0	25,642	.0	.0	.0	77	02/25/2063	1.A FE
89233P-5F-9	TOYOTA MOTOR CREDIT CORP 3.400% 09/15/21		09/15/2021	Maturity		6,000,000	6,000,000	6,102,440	6,010,043	.0	(10,043)	.0	(10,043)	.0	6,000,000	.0	.0	.0	204,000	09/15/2021	1.E FE
89680H-AA-0	TOCF 2020-1A A 2.110% 09/20/45		09/20/2021	Paidown		361,250	361,250	361,183	356,044	.0	5,206	.0	5,206	.0	361,250	.0	.0	.0	6,352	09/20/2045	1.F FE
90171V-AA-3	TRIWH 6.750% 06/01/27		09/07/2021	Various		3,901,711	3,654,999	3,808,509	3,774,092	.0	(16,719)	.0	(16,719)	.0	3,757,373		(102,374)	(102,374)	472,409	06/01/2027	5.A FE
90268T-AE-4	UBSC 2011-C1 XA 1.627% 01/10/45		09/01/2021	Paidown		.0	.0	30,373	562	.0	(562)	.0	(562)	.0	.0	.0	.0	.0	2,644	01/10/2045	1.B FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2021	Paidown		900,482	900,482	913,980	900,580	.0	(98)	.0	(98)	.0	900,482	.0	.0	.0	16,666	05/10/2045	1.D FM
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		09/01/2021	Paidown		24,775	24,775	24,988	24,923	.0	(148)	.0	(148)	.0	24,775	.0	.0	.0	256	12/10/2045	1.D FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		09/01/2021	Paidown		230,845	230,845	237,770	231,798	.0	(952)	.0	(952)	.0	230,845	.0	.0	.0	4,129	03/10/2046	1.D FM
90276X-AQ-8	UBSCM 2018-C11 A1 3.211% 06/15/51		09/01/2021	Paidown		49,348	49,348	49,348	49,348	.0	.0	.0	.0	.0	49,348	.0	.0	.0	571	06/15/2051	1.D FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.092% 12/15/51		09/01/2021	Paidown		.0	.0	29,263	23,603	.0	(23,603)	.0	(23,603)	.0	.0	.0	.0	.0	3,647	12/15/2051	1.A FE
	Redemption 100.0000																				
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/02/2021			115,624	115,624	115,624	115,624	.0	.0	.0	.0	.0	115,624	.0	.0	.0	2,399	08/25/2031	1.E FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2021	Various		184,680	184,680	184,680	184,680	.0	.0	.0	.0	.0	184,680	.0	.0	.0	5,725	07/07/2028	1.E FE
	Redemption 100.0000																				
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2021			82,743	82,743	82,743	82,743	.0	.0	.0	.0	.0	82,743	.0	.0	.0	3,103	09/03/2026	2.A FE
90945B-AA-2	UACST 2020-1 A 0.850% 05/10/22		07/10/2021	Paidown		933	933	933	933	.0	.0	.0	.0	.0	933	.0	.0	.0	.0	05/10/2022	1.A FE
92276M-AZ-8	VENTAS REALTY LP VTR 3.250% 08/15/22		08/16/2021	Various		14,245,267	13,850,000	13,618,267	13,798,256	.0	19,806	.0	19,806	.0	13,818,061		31,939	31,939	845,392	08/15/2022	2.A FE
92277G-AH-0	VENTAS REALTY LP/CAP CRP 3.125% 06/15/23		09/01/2021	Call 104.8070		5,240,350	5,000,000	4,967,150	4,987,653	.0	3,141	.0	3,141	.0	4,990,794		9,206	9,206	351,461	06/15/2023	2.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2021	Paidown		116,745	116,745	120,242	117,487	.0	(742)	.0	(742)	.0	116,745	.0	.0	.0	2,749	05/15/2047	1.D FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2021	Paidown		10,060	10,060	8,400	8,654	.0	1,406	.0	1,406	.0	10,060	.0	.0	.0	336	06/25/2033	1.D FM
92936J-BB-9	WFRBS 2011-C5 A4 3.667% 11/15/44		07/01/2021	Paidown		111,934	111,934	113,442	112,321	.0	(387)	.0	(387)	.0	111,934	.0	.0	.0	1,026	11/15/2044	1.D FM
92936T-AH-5	WFRBS 2012-C7 AFL 1.285% 06/15/45		09/17/2021	Paidown		9,068	9,068	9,168	9,061	.0	7	.0	7	.0	9,068	.0	.0	.0	40	06/15/2045	1.D FM
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		09/01/2021	Paidown		16,369	16,369	16,713	16,604	.0	(235)	.0	(235)	.0	16,369	.0	.0	.0	162	03/15/2045	1.D FM

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2021	Paydown		492,003	492,003	487,197	490,753	.0	1,250	.0	1,250	.0	492,003	.0	.0	.0	10,318	03/15/2048	1.D FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		09/01/2021	Paydown		534,965	534,965	550,989	537,699	.0	(2,734)	.0	(2,734)	.0	534,965	.0	.0	.0	12,656	12/15/2046	1.D FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2021	Paydown		290,552	290,552	299,252	292,011	.0	(1,459)	.0	(1,459)	.0	290,552	.0	.0	.0	6,974	03/15/2046	1.D FM
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		09/01/2021	Paydown		1,042,123	1,042,123	1,073,325	1,048,273	.0	(6,150)	.0	(6,150)	.0	1,042,123	.0	.0	.0	25,072	03/15/2047	1.D FM
	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB																				
92939F-AV-1	3.393% 08/15/47		09/01/2021	Paydown		9,816	9,816	10,150	10,043	.0	(227)	.0	(227)	.0	9,816	.0	.0	.0	110	08/15/2047	1.D FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2021	Paydown		44,961	52,026	39,238	48,018	.0	(3,163)	.0	(3,163)	.0	44,961	.0	.0	.0	1,915	05/25/2036	1.D FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2021	Paydown		38,472	39,771	36,725	36,983	.0	1,490	.0	1,490	.0	38,472	.0	.0	.0	1,393	11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2021	Paydown		36,387	36,387	12,925	12,646	.0	23,741	.0	23,741	.0	36,387	.0	.0	.0	365	07/25/2036	1.D FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.339% 10/25/36		09/01/2021	Paydown		169,790	169,790	89,157	68,408	.0	101,382	.0	101,382	.0	169,790	.0	.0	.0	2,007	10/25/2036	1.D FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		09/15/2021	Paydown		843,733	843,733	843,488	843,329	.0	405	.0	405	.0	843,733	.0	.0	.0	16,783	06/15/2038	1.F FE
949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50		09/01/2021	Paydown		614,785	614,785	629,578	628,960	.0	(14,175)	.0	(14,175)	.0	614,785	.0	.0	.0	11,882	05/25/2050	1.D FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		09/01/2021	Paydown		315,388	315,388	312,333	314,746	.0	642	.0	642	.0	315,388	.0	.0	.0	5,304	10/15/2045	1.D FM
949890-BC-4	WFCM 2013-LC12 XA 0.297% 07/15/46		09/01/2021	Paydown		.0	.0	35,339	6,550	.0	(6,550)	.0	(6,550)	.0	.0	.0	.0	.0	4,821	07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		09/01/2021	Paydown		742,355	742,355	764,616	748,490	.0	(6,134)	.0	(6,134)	.0	742,355	.0	.0	.0	17,082	07/15/2058	1.D FM
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		09/01/2021	Paydown		914,465	914,465	890,481	899,958	.0	14,508	.0	14,508	.0	914,465	.0	.0	.0	21,273	07/25/2047	1.D FM
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		09/01/2021	Paydown		30,211	30,211	29,742	29,838	.0	373	.0	373	.0	30,211	.0	.0	.0	663	01/15/2059	1.D FM
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		09/01/2021	Paydown		975,753	975,753	993,134	992,022	.0	(16,268)	.0	(16,268)	.0	975,753	.0	.0	.0	22,440	09/25/2049	1.D FM
95002X-BH-7	WFCM 2020-C57 XA 2.229% 08/15/53		09/01/2021	Paydown		.0	.0	7,727	7,490	.0	(7,490)	.0	(7,490)	.0	.0	.0	.0	.0	729	08/15/2053	1.A FE
95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50		09/01/2021	Paydown		468,252	468,252	482,519	482,410	.0	(14,158)	.0	(14,158)	.0	468,252	.0	.0	.0	7,646	09/25/2050	1.D FM
95058X-AE-8	WEN 2018-1A A21I 3.884% 03/15/48		09/15/2021	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	2,428	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A21I 4.080% 06/15/49		09/15/2021	Paydown		284,375	284,375	289,844	289,702	.0	(5,327)	.0	(5,327)	.0	284,375	.0	.0	.0	8,702	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A21I 2.775% 06/15/51		09/15/2021	Paydown		75,000	75,000	75,000	.0	.0	.0	.0	.0	.0	75,000	.0	.0	.0	480	06/15/2051	2.B FE
96042F-AF-1	WLAKE 2018-2A D 4.000% 01/16/24		09/15/2021	Paydown		62,636	62,636	64,197	63,266	.0	(630)	.0	(630)	.0	62,636	.0	.0	.0	830	01/16/2024	1.B FE
96042G-AJ-1	WLAKE 2018-3A C 3.610% 10/16/23		08/15/2021	Paydown		50,975	50,975	51,401	51,223	.0	(248)	.0	(248)	.0	50,975	.0	.0	.0	531	10/16/2023	1.A FE
96042G-AL-6	WLAKE 2018-3A D 4.000% 10/16/23		09/15/2021	Paydown		26,023	26,023	26,850	26,552	.0	(529)	.0	(529)	.0	26,023	.0	.0	.0	425	10/16/2023	1.D FE
96042J-AJ-5	WLAKE 2019-1A C 3.450% 03/15/24		09/15/2021	Paydown		105,595	105,595	108,243	106,452	.0	(857)	.0	(857)	.0	105,595	.0	.0	.0	1,207	03/15/2024	1.A FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.427% 03/15/47		09/01/2021	Paydown		.0	.0	15,714	7,481	.0	(7,481)	.0	(7,481)	.0	.0	.0	.0	.0	2,063	03/15/2047	1.A FE
96950F-AH-7	WILLIAMS PARTNERS 4.000% 11/15/21		08/16/2021	Call 100.0000		11,960,000	11,960,000	11,994,951	11,963,792	.0	(3,792)	.0	(3,792)	.0	11,960,000	.0	.0	.0	358,800	11/15/2021	2.B FE
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		09/05/2021	Paydown		28,750	28,750	28,750	28,750	.0	.0	.0	.0	.0	28,750	.0	.0	.0	692	12/05/2050	2.B FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		08/30/2021	Various		347,804	336,000	345,231	.0	.0	(993)	.0	(993)	.0	344,238	.0	3,567	3,567	8,003	08/15/2028	4.A FE
983793-AG-5	XPO LOGISTICS INC 6.750% 08/15/24		08/16/2021	Various		18,723,280	18,112,000	17,491,375	17,584,276	.0	81,281	.0	81,281	.0	17,665,557	.0	446,443	446,443	1,833,840	08/15/2024	3.C FE
98920A-AA-6	ZB NA 3.500% 08/27/21		08/27/2021	Maturity Redemption 100.0000		250,000	250,000	249,373	249,910	.0	90	.0	90	.0	250,000	.0	.0	.0	4,375	08/27/2021	2.A FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2021			102,400	102,400	102,400	102,400	.0	.0	.0	.0	.0	102,400	.0	.0	.0	3,379	01/15/2030	1.G FE
064159-FL-5	BANK OF NOVA SCOTIA 2.800% 07/21/21	A	07/21/2021	Maturity		25,000,000	25,000,000	24,941,750	24,994,702	.0	5,298	.0	5,298	.0	25,000,000	.0	.0	.0	700,000	07/21/2021	1.C FE
15135U-AG-4	CENOVUS ENERGY INC 3.000% 08/15/22	A	09/16/2021	Various		17,831,172	17,400,000	16,318,560	17,142,377	.0	110,388	.0	110,388	.0	17,252,766	.0	147,234	147,234	998,122	08/15/2022	2.C FE
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A	08/20/2021	Call 101.6250		540,645	532,000	483,655	488,809	.0	8,110	.0	8,110	.0	506,919	.0	35,081	35,081	50,577	05/01/2024	4.C FE
918131A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	09/02/2021	Call 102.0420		259,187	254,000	266,383	258,208	.0	(1,093)	.0	(1,093)	.0	257,115	.0	(3,115)	(3,115)	18,116	04/15/2025	4.B FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/06/2021	Various		2,103,960	2,023,000	2,023,000	2,023,000	.0	.0	.0	.0	.0	2,023,000	.0	.0	.0	178,739	07/15/2022	3.A FE
00119V-AA-7	AGL 2020-6A A1 2.088% 07/20/31	D	07/20/2021	Paydown		250,000	250,000	251,325	251,271	.0	(1,271)	.0	(1,271)	.0	25						

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
456472-AB-5	INDUSTRIAS PENOLIS SAB D 4.150% 09/12/29	D	09/16/2021	BBVA		889,200	800,000	804,000	803,551	.0	(223)	.0	(223)	.0	803,328	.0	85,872	85,872	33,938	09/12/2029	2.B FE
55818P-AQ-3	MDPK 2014-12A B2R 3.527% 07/20/26	D	07/20/2021	Paydown		2,007,114	2,007,114	2,007,114	2,007,114	.0	.0	.0	.0	.0	2,007,114	.0	.0	.0	53,093	07/20/2026	1.A FE
566076-AC-9	MP18 2020-1A B1 2.726% 10/15/31	D	09/29/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	151,496	10/15/2031	1.C FE
69290L-AE-7	PFP 2021-7 B 1.485% 04/14/38	D	07/14/2021	Paydown		524	524	524	.0	.0	.0	.0	.0	.0	524	.0	.0	.0	.2	04/14/2038	1.O FE
69290L-AG-2	PFP 2021-7 C 1.735% 04/14/38	D	07/14/2021	Paydown		674	674	674	.0	.0	.0	.0	.0	.0	674	.0	.0	.0	.4	04/14/2038	1.G FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	09/01/2021	Paydown		1,773,980	1,773,980	1,819,715	1,819,929	.0	(45,950)	.0	(45,950)	.0	1,773,980	.0	.0	.0	35,746	11/25/2050	1.D FM
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 0.978% 08/20/27	D	08/20/2021	Paydown		21,785	21,785	21,752	21,762	.0	23	.0	23	.0	21,785	.0	.0	.0	110	08/20/2027	1.A FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 1.184% 04/20/27	D	07/20/2021	Paydown		12,320	12,320	12,320	12,320	.0	.0	.0	.0	.0	12,320	.0	.0	.0	38	04/20/2027	1.A FE
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	08/27/2021	Call 104.5000		418,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	.0	.0	37,750	01/22/2030	3.B FE
83611K-AJ-1	SNOPT 2019-1A B2 4.580% 01/20/32	D	08/05/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	181,292	01/20/2032	1.C FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 1.076% 07/14/39	D	07/14/2021	Paydown		20,462	20,462	20,462	20,462	.0	.0	.0	.0	.0	20,462	.0	.0	.0	59	07/14/2039	1.A FE
88032J-AJ-5	TENGENT HOLDINGS LTD 0.739% 01/19/23	D	08/04/2021	TD SECURITIES Redemption 100.0000		6,002,460	6,000,000	5,991,000	5,995,834	.0	1,204	.0	1,204	.0	5,997,038	.0	5,422	5,422	39,312	01/19/2023	1.E FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	07/01/2021	Call		44,605	44,605	44,159	44,339	.0	266	.0	266	.0	44,605	.0	.0	.0	1,310	01/15/2024	5.A FE
F0868*-AB-1	BARILLA FRANCE PP 4.760% 07/15/21	D	07/15/2021	Various		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	238,000	07/15/2021	2.B
G03698-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	D	09/08/2021	Various		8,744,386	8,000,000	8,000,000	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	.0	.0	1,057,093	11/26/2023	2.B FE
01842*-AF-5	ARC INFRASTRUCTURE PTY LTD PP 4.150% 07/16/21	D	07/16/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	41,500	07/16/2021	2.B
T6645*-AB-3	MARR SpA PP 6.000% 07/11/23	C	07/23/2021	Various		3,311,149	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	497,111	07/11/2023	2.C
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					648,617,831	637,815,043	638,709,470	576,599,776	2,744	729,363	.0	732,107	.0	638,969,464	.0	2,943,705	2,943,705	24,678,360	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V 3.245% 10/01/42		07/01/2021	Call 100.0000		3,000,000	3,000,000	2,902,500	2,912,161	.0	1,379	.0	1,379	.0	2,913,539	.0	86,461	86,461	75,558	10/01/2042	1.G FE
929768-AA-7	WACHOVIA TRUPS 0.626% 01/15/27		07/01/2021	Tax Free Exchange		4,958,807	5,000,000	4,803,500	4,954,898	.0	3,909	.0	3,909	.0	4,958,807	.0	.0	.0	18,681	01/15/2027	2.B FE
4899999	Subtotal - Bonds - Hybrid Securities					7,958,807	8,000,000	7,706,000	7,867,059	.0	5,288	.0	5,288	.0	7,872,346	.0	86,461	86,461	94,239	XXX	XXX
LX1982-42-0	CLEAN HARBORS INC TL B 1L 09/22/28		09/22/2021	GOLDMAN SACHS Redemption 100.0000		275,000	275,000	273,625	.0	.0	.0	.0	.0	.0	273,625	.0	1,375	1,375	.0	09/22/2028	3.A FE
00130M-AG-9	ARDENT HEALTH PARTNERS TL B 1L 06/30/25		08/24/2021	Redemption		1,483,280	1,483,280	1,483,280	.0	.0	.0	.0	.0	.0	1,483,280	.0	.0	.0	35,619	06/30/2025	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		08/01/2021	Various Redemption 100.0000		724,444	722,222	724,444	.0	.0	.0	.0	.0	.0	724,444	.0	.0	.0	.0	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		09/30/2021	Redemption 100.0000		4,891	4,891	4,891	4,891	.0	.0	.0	.0	.0	4,891	.0	.0	.0	327	10/02/2025	4.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		09/30/2021	Redemption 100.0000		1,250	1,250	1,247	.0	.0	.3	.0	.3	.0	1,250	.0	.0	.0	20	04/10/2028	3.C FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		09/30/2021	Redemption 100.0000		1,259	1,259	1,258	1,255	.0	.5	.0	.5	.0	1,259	.0	.0	.0	.0	01/04/2026	4.A FE
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		07/01/2021	Redemption 100.0000		(1,071)	(1,071)	(1,061)	(1,059)	.0	(10)	.0	(10)	.0	(1,071)	.0	.0	.0	(3)	01/04/2026	4.A FE
017171-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27		08/02/2021	Redemption 100.0000		987,342	987,342	982,406	980,882	.0	6,461	.0	6,461	.0	987,342	.0	.0	.0	30,903	02/10/2027	3.C FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		09/30/2021	Redemption 100.0000		3,125	3,125	3,102	3,102	.0	23	.0	23	.0	3,125	.0	.0	.0	127	10/08/2027	4.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		09/30/2021	Redemption 100.0000		7,410	7,410	7,410	.0	.0	.0	.0	.0	.0	7,410	.0	.0	.0	146	11/16/2026	4.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		09/30/2021	Redemption 100.0000		2,000	2,000	2,000	.0	.0	.0	.0	.0	.0	2,000	.0	.0	.0	45	12/06/2027	4.B FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		09/30/2021	Redemption 100.0000		1,768	1,768	1,739	.0	.0	29	.0	29	.0	1,768	.0	.0	.0	.8	07/31/2027	4.A FE
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		09/30/2021	Various CREDIT SUISSE FIRST BOSTON		86,162	86,162	82,803	83,098	.0	3,064	.0	3,064	.0	86,162	.0	.0	.0	3,128	10/31/2024	4.B FE
07982E-AD-8	BELLRING BRANDS LLC TL 1L 10/21/24		07/01/2021	Redemption 100.0000		(10,000)	(10,000)	(10,000)	.0	.0	(10,000)	.0	(10,000)	.0	(10,000)	.0	.0	.0	11,569	10/21/2024	4.B FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
07982E-AD-8	BELLRING BRANDS LLC TL 1L 10/21/24		06/30/2021	Redemption 100.0000		10,000	10,000	10,000	0	0	10,000	0	10,000	0	10,000	0	0	0	164	10/21/2024	4.B FE
08579J-BG-6	BERRY GLOBAL INC TL Z 1L 07/01/26		07/01/2021	Redemption 100.0000		(2,403)	(2,403)	(2,403)	0	0	0	0	0	0	(2,403)	0	0	0	(2)	07/01/2026	2.C FE
09071F-AK-7	Bioscrip (Option Care) TL 1L 08/06/26		09/30/2021	Redemption 100.0000		4,184	4,184	4,165	2,486	0	18	0	18	0	4,184	0	0	0	0	08/06/2026	4.B FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		09/30/2021	Redemption 100.0000		2,500	2,500	2,514	2,510	0	(10)	0	(10)	0	2,500	0	0	0	59	06/16/2025	4.B FE
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		08/23/2021	CITIBANK		1,189,198	1,190,835	1,188,572	1,189,430	0	360	0	360	0	1,189,790	0	(592)	(592)	18,918	09/14/2023	3.C FE
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		07/08/2021	Redemption 100.0000		5,000	5,000	4,991	4,994	0	6	0	6	0	5,000	0	0	0	61	09/14/2023	3.C FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		09/30/2021	Redemption 100.0000		2,481	2,481	2,481	0	0	0	0	0	0	2,481	0	0	0	58	11/02/2026	3.A FE
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		09/30/2021	Redemption 100.0000		3,750	3,750	3,740	3,740	0	10	0	10	0	3,750	0	0	0	148	11/08/2027	4.B FE
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		09/30/2021	Redemption 100.0000		8,344	8,344	8,093	8,098	0	246	0	246	0	8,344	0	0	0	412	07/21/2025	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		09/30/2021	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	45	08/12/2026	3.B FE
13134M-BT-9	CALPINE CORP TL B5 1L 12/08/27		09/30/2021	Redemption 100.0000		782	782	782	782	0	0	0	0	0	782	0	0	0	16	12/08/2027	3.A FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		09/30/2021	Redemption 100.0000		1,256	1,256	1,250	1,247	0	9	0	9	0	1,256	0	0	0	71	12/21/2026	4.B FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		09/30/2021	Various		2,522	2,522	2,491	2,498	0	24	0	24	0	2,522	0	0	0	86	09/02/2024	4.B FE
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		09/30/2021	Redemption 100.0000		5,000	5,000	4,994	4,994	0	6	0	6	0	5,000	0	0	0	89	03/15/2027	3.A FE
16117L-BX-6	CHARTER COMM OPT LLC/CAP TL B2 1L 02/01/27		08/19/2021	BANK of AMERICA SEC		1,441,491	1,458,901	1,458,901	1,458,901	0	0	0	0	0	1,458,901	0	(17,410)	(17,410)	18,385	02/01/2027	2.C FE
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		09/30/2021	Redemption 100.0000		2,500	2,500	2,489	2,489	0	11	0	11	0	2,500	0	0	0	85	10/20/2027	4.C FE
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		09/29/2021	Redemption 100.0000		120,000	120,000	119,400	119,485	0	515	0	515	0	120,000	0	0	0	3,203	07/24/2026	3.A FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		09/30/2021	Redemption 100.0000		3,766	3,766	3,728	2,472	0	31	0	31	0	3,766	0	0	0	94	04/03/2026	4.B FE
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		09/30/2021	Redemption 100.0000		35,330	35,330	34,503	18,547	0	810	0	810	0	35,330	0	0	0	982	12/18/2024	3.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		09/30/2021	Redemption 100.0000		7,490	7,490	7,172	7,196	0	294	0	294	0	7,490	0	0	0	145	04/07/2025	4.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		07/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	90	04/07/2025	4.C FE
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		09/03/2021	Redemption 100.0000		209,993	209,993	207,893	0	0	2,100	0	2,100	0	209,993	0	0	0	3,423	04/27/2027	4.B FE
23301Y-AH-6	AI AQUA MERGER SUB INC TL B 1L 12/23/23		07/30/2021	Redemption 100.0000		497,487	497,487	497,487	0	0	0	0	0	0	497,487	0	0	0	7,610	12/23/2023	4.B FE
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		09/30/2021	Redemption 100.0000		2,500	2,500	2,469	2,468	0	32	0	32	0	2,500	0	0	0	110	12/23/2027	4.B FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		09/30/2021	Redemption 100.0000		5,000	5,000	4,965	4,973	0	27	0	27	0	5,000	0	0	0	150	12/31/2025	5.A FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		09/30/2021	Redemption 100.0000		5,006	5,006	4,788	4,809	0	198	0	198	0	5,006	0	0	0	128	08/24/2026	5.B FE
26928B-AJ-8	EIW SCRIPPS CO TL B 1L 10/02/24		09/30/2021	Redemption 100.0000		2,500	2,500	2,492	2,495	0	5	0	5	0	2,500	0	0	0	40	10/02/2024	3.C FE
26928B-AL-3	EIW SCRIPPS CO TL B1 1L 05/01/26		09/30/2021	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	31	05/01/2026	3.C FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		09/30/2021	Redemption 100.0000																	
29102T-AB-8	Emerald Azealia Topco TL B 1L 07/24/26		09/30/2021	Redemption 100.0000		1,250	1,250	1,259	1,256	.0	(6)	.0	(6)	.0	1,250	.0	.0	.0	.36	10/01/2025	4.C FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		07/01/2021	Redemption 100.0000		2,500	2,500	2,496	2,490	.0	10	.0	10	.0	2,500	.0	.0	.0	.117	07/24/2026	4.B FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		09/30/2021	Redemption 100.0000		1,250	1,250	1,244	570	.0	6	.0	6	.0	1,250	.0	.0	.0	.17	12/22/2027	3.A FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 06/30/28		08/01/2021	JEFFERIES & CO 100.0000		1,889	1,889	1,889	.0	.0	.0	.0	.0	.0	1,889	.0	.0	.0	.43	02/04/2027	4.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		09/30/2021	Redemption 100.0000		374,063	375,000	374,063	.0	.0	.0	.0	.0	.0	374,063	.0	.0	.0	.0	06/30/2028	3.B FE
36166U-AB-3	GC1 LLC TL B 1L 10/15/25		09/30/2021	Redemption 100.0000		6,250	6,250	6,250	.0	.0	.0	.0	.0	.0	6,250	.0	.0	.0	.159	05/01/2028	4.A FE
365556-AU-3	INGERSOLL-RAND SERVICES TL B 1L 03/01/27		09/30/2021	Redemption 100.0000		3,753	3,753	3,721	.0	.0	32	.0	32	.0	3,753	.0	.0	.0	.87	10/15/2025	3.B FE
365556-AW-9	GARDNER DENVER INC TL B 1L 03/01/27		08/23/2021	CITIBANK 100.0000		1,250	1,250	1,248	1,248	.0	2	.0	2	.0	1,250	.0	.0	.0	.18	03/01/2027	3.B FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		09/30/2021	Redemption 100.0000		495,089	495,000	487,575	486,763	.0	1,971	.0	1,971	.0	488,734	.0	6,355	6,355	10,793	03/01/2027	3.B FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		09/30/2021	Redemption 100.0000		2,564	2,564	2,295	2,356	.0	208	.0	208	.0	2,564	.0	.0	.0	.53	03/22/2024	4.B FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		07/30/2021	Redemption 100.0000		2,449	2,449	2,449	.0	.0	.0	.0	.0	.0	2,449	.0	.0	.0	.55	08/04/2027	4.B FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		09/30/2021	Various 100.0000		80,000	80,000	79,600	79,696	.0	304	.0	304	.0	80,000	.0	.0	.0	1,592	04/12/2024	3.C FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		09/30/2021	Various 100.0000		124,794	124,794	120,370	120,821	.0	3,973	.0	3,973	.0	124,794	.0	.0	.0	2,069	08/18/2025	3.A FE
41151P-AN-5	HARBOR FREIGHT TL 1L 10/19/27		07/01/2021	Redemption 100.0000		3,782	3,782	3,748	3,753	.0	29	.0	29	.0	3,782	.0	.0	.0	132	03/20/2025	4.B FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		07/30/2021	Redemption 100.0000		1,243,750	1,243,750	1,231,313	1,231,448	.0	12,302	.0	12,302	.0	1,243,750	.0	.0	.0	24,132	10/19/2027	3.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		09/30/2021	Redemption 100.0000		3,125	3,125	3,125	.0	.0	.0	.0	.0	.0	3,125	.0	.0	.0	.8	10/19/2027	3.C FE
42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26		09/30/2021	Redemption 100.0000		2,536	2,536	2,534	2,534	.0	2	.0	2	.0	2,536	.0	.0	.0	.69	04/30/2025	4.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		09/30/2021	Redemption 100.0000		10,747	10,747	10,532	10,533	.0	214	.0	214	.0	10,747	.0	.0	.0	649	07/30/2026	4.B FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		09/30/2021	Redemption 100.0000		3,330	3,330	3,322	.0	.0	8	.0	8	.0	3,330	.0	.0	.0	.43	03/15/2028	3.A FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		09/30/2021	Redemption 100.0000		4,897	4,897	4,897	4,894	.0	3	.0	3	.0	4,897	.0	.0	.0	180	08/04/2025	4.A FE
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		07/01/2021	JPM FUNDS RECAP 100.0000		8,822	8,822	8,801	.0	.0	22	.0	22	.0	8,822	.0	.0	.0	.65	05/26/2028	4.A FE
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		09/30/2021	Redemption 100.0000		1,319,670	1,333,000	1,319,670	.0	.0	.0	.0	.0	.0	1,319,670	.0	.0	.0	.0	06/30/2028	3.A FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		09/30/2021	Redemption 100.0000		3,333	3,333	3,285	.0	.0	48	.0	48	.0	3,333	.0	.0	.0	.36	06/30/2028	3.A FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		09/30/2021	Redemption 100.0000		28,125	28,125	27,946	.0	.0	179	.0	179	.0	28,125	.0	.0	.0	693	04/12/2028	4.B FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		09/30/2021	Various 100.0000		5,000	5,000	4,924	4,944	.0	56	.0	56	.0	5,000	.0	.0	.0	.70	01/02/2026	3.C FE
46583D-AB-5	IVANTI SOFTWARE INC TL B 1L 12/01/27		09/30/2021	Redemption 100.0000		5,623	5,623	5,621	5,614	.0	10	.0	10	.0	5,623	.0	.0	.0	122	06/27/2025	4.B FE
46589U-AB-1	ZEST DENTAL TL 1L 03/14/25		07/01/2021	Redemption 100.0000		3,750	3,750	3,694	3,694	.0	56	.0	56	.0	3,750	.0	.0	.0	203	12/01/2027	4.B FE
						(2,507)	(2,507)	(2,466)	(2,471)	.0	(36)	.0	(36)	.0	(2,507)	.0	.0	.0	(3)	03/14/2025	4.B FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		09/30/2021	Redemption 100.0000		3,289	3,289	3,285	.0	.0	.4	.0	.4	.0	3,289	.0	.0	.0	.62	01/26/2028	3.C FE
47232U-AB-0	JEFFERIES FINANCE LLC TL 1L 06/03/26		08/04/2021	Redemption 100.0000		497,467	497,467	497,467	.0	.0	.0	.0	.0	.0	497,467	.0	.0	.0	6,724	06/03/2026	3.C FE
47579S-AT-7	JELD-WEN INC TL B4 1L 12/13/24		07/28/2021	Redemption 100.0000		1,930,000	1,930,000	1,919,192	1,922,566	.0	7,434	.0	7,434	.0	1,930,000	.0	.0	.0	23,694	12/13/2024	3.B FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		09/30/2021	Redemption 100.0000		4,688	4,688	4,676	.0	.0	.12	.0	.12	.0	4,688	.0	.0	.0	.9	07/28/2028	3.B FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		09/30/2021	Redemption 100.0000		7,500	7,500	7,322	7,371	.0	129	.0	129	.0	7,500	.0	.0	.0	292	05/26/2025	4.C FE
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		07/02/2021	Redemption 100.0000		30,560	30,560	30,047	30,059	.0	501	.0	501	.0	30,560	.0	.0	.0	965	12/03/2025	3.C FE
54142K-AD-3	LOGNEIN INC TL B 1L 08/31/27		09/30/2021	Redemption 100.0000		4,583	4,583	4,512	2,998	.0	69	.0	69	.0	4,583	.0	.0	.0	222	08/31/2027	4.B FE
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/22/26		09/30/2021	Redemption 100.0000		2,508	2,508	2,474	2,473	.0	36	.0	36	.0	2,508	.0	.0	.0	78	05/22/2026	4.B FE
57906P-AG-4	MCAFFEE LLC TL B 1L 09/30/24		09/30/2021	Redemption 100.0000		4,808	4,808	4,819	4,802	.0	.6	.0	.6	.0	4,808	.0	.0	.0	142	09/30/2024	3.B FE
57906P-AG-4	MCAFFEE LLC TL B 1L 09/30/24		08/12/2021	Various 236,327		236,327	236,327	236,871	236,024	.0	304	.0	304	.0	236,327	.0	.0	.0	5,782	09/30/2024	3.C FE
58401D-AG-9	MED PARENTCO LP TL B 1L 08/31/26		07/29/2021	Redemption 100.0000		1,488,750	1,488,750	1,473,863	1,474,348	.0	14,402	.0	14,402	.0	1,488,750	.0	.0	.0	77,849	08/31/2026	4.C FE
58943P-AR-3	MEREDITH CORP TL B 1L 01/31/25		09/30/2021	Redemption 100.0000		3,750	3,750	3,587	3,599	.0	151	.0	151	.0	3,750	.0	.0	.0	149	01/31/2025	3.C FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		09/30/2021	Redemption 100.0000		2,500	2,500	2,475	2,475	.0	25	.0	25	.0	2,500	.0	.0	.0	117	10/01/2027	4.A FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		07/01/2021	BANK of AMERICA SEC Redemption 100.0000		331,335	333,000	331,335	.0	.0	.0	.0	.0	.0	331,335	.0	.0	.0	.0	06/02/2028	3.B FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		09/30/2021	Redemption 100.0000		2,500	2,500	2,487	2,490	.0	10	.0	10	.0	2,500	.0	.0	.0	66	05/15/2024	4.A FE
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		07/01/2021	Redemption 100.0000		1,473,350	1,473,350	1,470,799	1,471,281	.0	2,070	.0	2,070	.0	1,473,350	.0	.0	.0	28,463	11/06/2024	3.C FE
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/15/25		07/15/2021	Redemption 100.0000		2,500	2,500	2,488	2,491	.0	.9	.0	.9	.0	2,500	.0	.0	.0	35	07/15/2025	3.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		07/15/2021	Redemption 100.0000		1,247	1,247	1,247	1,247	.0	.0	.0	.0	.0	1,247	.0	.0	.0	19	04/15/2027	3.C FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		09/30/2021	Redemption 100.0000		2,389	2,389	2,391	.0	.0	(2)	.0	(2)	.0	2,389	.0	.0	.0	54	01/22/2028	4.B FE
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		09/30/2021	Redemption 100.0000		3,333	3,333	3,312	.0	.0	.20	.0	.20	.0	3,333	.0	.0	.0	61	06/02/2028	3.B FE
69338C-AH-4	PG&E CORP TL EXIT 1L 06/23/25		08/25/2021	JPM FUNDS RECAP		940,500	990,000	978,120	979,001	.0	1,632	.0	1,632	.0	980,633	.0	(40,133)	(40,133)	29,177	06/23/2025	3.C FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		09/30/2021	Various Redemption 100.0000		3,144	3,144	3,124	3,120	.0	24	.0	24	.0	3,144	.0	.0	.0	184	05/01/2025	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		09/30/2021	Redemption 100.0000		2,748	2,748	2,731	.0	.0	.17	.0	.17	.0	2,748	.0	.0	.0	49	02/24/2028	4.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		09/30/2021	Redemption 100.0000		1,355	1,355	1,341	.0	.0	.14	.0	.14	.0	1,355	.0	.0	.0	28	03/12/2028	3.A FE
74966F-AL-7	BY CROWN PARENT LLC TL B 1L 01/30/26		08/23/2021	JPM FUNDS RECAP		988,763	990,000	985,050	985,260	.0	596	.0	596	.0	985,856	.0	2,906	2,906	26,730	01/30/2026	4.C FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		09/30/2021	Redemption 100.0000		2,500	2,500	2,494	2,494	.0	.6	.0	.6	.0	2,500	.0	.0	.0	64	02/05/2026	4.A FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		09/30/2021	Redemption 100.0000		5,000	5,000	5,046	5,032	.0	(32)	.0	(32)	.0	5,000	.0	.0	.0	165	06/16/2025	5.B FE
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25		08/24/2021	TD SECURITIES		1,513,204	1,526,582	1,523,203	1,524,124	.0	392	.0	392	.0	1,524,517	.0	(11,312)	(11,312)	19,237	04/11/2025	3.C FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		09/30/2021	Redemption 100.0000		810	810	810	809	0	1	0	1	0	810	0	0	0	16	01/23/2025	4.C FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		07/01/2021	Redemption 100.0000		1,980	1,980	1,980	1,979	0	1	0	1	0	1,980	0	0	0	38	01/23/2025	5.A FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		07/01/2021	Redemption 100.0000		1,875	1,875	1,856	1,858	0	17	0	17	0	1,875	0	0	0	53	12/10/2026	4.B FE
82568Q-AK-0	SHUTTERFLY INC TL B 1L 09/25/26		07/07/2021	Redemption 100.0000		1,720,597	1,720,597	1,664,306	1,631,987	0	88,610	0	88,610	0	1,720,597	0	0	0	62,897	09/25/2026	4.C FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		09/30/2021	Various 100.0000		5,653	5,653	5,627	5,633	0	21	0	21	0	5,653	0	0	0	214	11/11/2024	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		09/30/2021	Redemption 100.0000		1,750	1,750	1,741	1,743	0	7	0	7	0	1,750	0	0	0	35	09/30/2026	4.A FE
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L 03/17/26		09/30/2021	Redemption 100.0000		62,500	62,500	61,875	0	0	625	0	625	0	62,500	0	0	0	2,145	03/17/2026	4.B FE
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		09/29/2021	Redemption 100.0000		82,345	82,345	82,139	0	0	206	0	206	0	82,345	0	0	0	1,256	06/08/2028	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 02/19/28		09/30/2021	Redemption 100.0000		1,668	1,668	1,663	0	0	4	0	4	0	1,668	0	0	0	23	02/19/2028	3.A FE
855031-AQ-3	STAPLES INC TL B 1L 04/16/26		09/20/2021	RBC/DAIN 100.0000		930,223	977,500	940,773	947,177	0	3,744	0	3,744	0	950,921	0	(20,698)	(20,698)	38,535	04/16/2026	4.B FE
855031-AQ-3	STAPLES INC TL B 1L 04/16/26		08/02/2021	Redemption 100.0000		2,500	2,500	2,406	2,422	0	78	0	78	0	2,500	0	0	0	99	04/16/2026	4.B FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		09/30/2021	Redemption 100.0000		3,126	3,126	3,123	3,123	0	3	0	3	0	3,126	0	0	0	97	05/29/2026	4.B FE
87823Q-AS-3	TIGER MERGER SUB CO TL FILO 1L 06/30/25		09/01/2021	Redemption 100.0000		1,985,000	1,985,000	1,905,600	1,906,881	0	78,119	0	78,119	0	1,985,000	0	0	0	75,797	06/30/2025	3.B FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		09/30/2021	Redemption 100.0000		2,525	2,525	2,462	2,471	0	54	0	54	0	2,525	0	0	0	60	10/01/2025	3.C FE
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		09/30/2021	Redemption 100.0000		3,633	3,633	3,633	3,633	0	0	0	0	0	3,633	0	0	0	65	12/09/2025	4.A FE
89678Q-AB-2	TRITON WATER HOLDINGS INC TL B 1L 03/16/28		08/24/2021	MORGAN STANLEY HI-YLD 100.0000		496,250	500,000	497,500	0	0	67	0	67	0	497,567	0	(1,317)	(1,317)	4,611	03/16/2028	4.B FE
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		09/30/2021	Redemption 100.0000		72,543	72,543	72,543	0	0	0	0	0	0	72,543	0	0	0	719	03/10/2028	3.C FE
90349Y-AF-3	US ECOLOGY INC TL B 1L 11/02/26		07/16/2021	WELLS FARGO 100.0000		1,970,000	1,970,000	1,904,958	1,909,292	0	5,637	0	5,637	0	1,914,929	0	55,071	55,071	25,905	11/02/2026	3.C FE
90351H-AB-4	US FOODS TL B 1L 06/27/23		09/30/2021	Redemption 100.0000		97,981	97,981	96,022	96,854	0	1,128	0	1,128	0	97,981	0	0	0	1,139	06/27/2023	4.C FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		09/30/2021	Redemption 100.0000		84,316	84,316	84,201	0	0	115	0	115	0	84,316	0	0	0	1,640	08/27/2025	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		09/30/2021	Redemption 100.0000		1,668	1,668	1,659	0	0	8	0	8	0	1,668	0	0	0	31	04/21/2028	3.B FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		09/30/2021	Redemption 100.0000		2,481	2,481	2,481	0	0	0	0	0	0	2,481	0	0	0	56	03/02/2027	4.A FE
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		09/22/2021	Redemption 100.0000		358,290	358,290	358,576	358,465	0	(175)	0	(175)	0	358,290	0	0	0	5,149	04/03/2025	3.B FE
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		09/22/2021	Redemption 100.0000		614,211	614,211	614,702	614,511	0	(301)	0	(301)	0	614,211	0	0	0	8,828	04/03/2025	2.C FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		09/30/2021	Redemption 100.0000		6,316	6,316	6,300	6,302	0	14	0	14	0	6,316	0	0	0	116	03/31/2025	4.B FE
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		09/30/2021	Redemption 100.0000		1,250	1,250	1,244	0	0	6	0	6	0	1,250	0	0	0	22	04/13/2028	3.C FE
92956R-AG-6	WABASH NATIONAL CORP TL B 1L 09/28/27		07/01/2021	Redemption 100.0000		100,000	100,000	98,936	98,705	0	1,295	0	1,295	0	100,000	0	0	0	1,689	09/28/2027	3.C FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		09/30/2021	Redemption 100.0000		267,870	267,870	267,140	267,131	0	739	0	739	0	267,870	0	0	0	7,289	10/29/2027	4.B FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..95075E-AC-3	WERNER FINCO LP TL 1L 07/24/24 .....		09/30/2021	Redemption 100.0000		3,750	3,750	3,703	3,718	0	32	0	32	0	3,750	0	0	0	142	07/24/2024	4.C FE
..96244U-AD-9	WHATABRANDS LLC TL B 1L 07/31/26 .....		08/03/2021	Redemption 100.0000		1,010,905	1,010,905	979,829	978,224	0	32,681	0	32,681	0	1,010,905	0	0	0	18,647	07/31/2026	4.A FE
..96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L 10/08/27 .....		07/31/2021	Redemption 100.0000		5,000	5,000	4,962	4,136	0	39	0	39	0	5,000	0	0	0	139	10/08/2027	4.B FE
..96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28 .....		09/30/2021	Redemption 100.0000		5,631	5,631	5,602	0	0	29	0	29	0	5,631	0	0	0	134	02/07/2028	4.B FE
..96758D-BA-0	WIDEPENWEST TL B 1L 08/18/23 .....		09/30/2021	Redemption 100.0000		710,767	710,767	694,775	701,193	0	9,574	0	9,574	0	710,767	0	0	0	21,823	08/18/2023	4.B FE
..C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 06/02/25 .....		08/03/2021	Redemption 100.0000		104,299	104,299	104,800	104,640	0	(341)	0	(341)	0	104,299	0	0	0	1,922	06/02/2025	3.B FE
..D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L 07/14/27 .....		08/02/2021	Redemption 100.0000		496,259	496,259	486,334	485,462	0	10,798	0	10,798	0	496,259	0	0	0	21,491	07/14/2027	4.A FE
..F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25 .....		09/30/2021	Redemption 100.0000		2,500	2,500	2,377	2,374	0	126	0	126	0	2,500	0	0	0	120	02/04/2025	4.B FE
..G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27 .....		09/30/2021	Redemption 100.0000		1,563	1,563	1,559	1,559	0	3	0	3	0	1,563	0	0	0	28	01/29/2027	4.A FE
..L5000D-AD-9	INDIGO MERGER SUB INC TI B 1L 07/01/28 .....		07/16/2021	Various Redemption 100.0000		397,817	398,912	396,918	0	0	(6)	0	(6)	0	396,911	0	906	906	0	07/01/2028	3.A FE
..N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28 .....		09/30/2021	Redemption 100.0000		5,000	5,000	4,950	0	0	50	0	50	0	5,000	0	0	0	71	05/17/2028	3.B FE
..N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26 .....		07/01/2021	BARCLAYS Redemption 100.0000		498,750	500,000	498,750	0	0	0	0	0	0	498,750	0	0	0	0	03/10/2026	4.C FE
..C4000K-AD-6	GARDA WORLD SECURITY TL B 1L 10/30/26 .....		09/30/2021	Redemption 100.0000		6	6	6	0	0	0	0	0	0	6	0	0	0	60	10/30/2026	4.A FE
..C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26 .....		09/29/2021	Redemption 100.0000		3,355	3,355	3,355	3,355	0	0	0	0	0	3,355	0	0	0	47	11/19/2026	3.A FE
..C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26 .....		09/30/2021	Redemption 100.0000		121,961	121,961	121,961	0	0	0	0	0	0	121,961	0	0	0	1,381	04/30/2026	4.B FE
..C8614Y-AB-9	XPLORNET COMMUNICATIONS TL 1L 06/10/27 .....		09/29/2021	Redemption 100.0000		3,045	3,045	2,893	2,902	0	143	0	143	0	3,045	0	0	0	112	06/10/2027	4.C FE
..LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24 .....	C	07/01/2021	Various		1	1	1	1	0	0	0	0	0	1	0	0	0	30	04/22/2024	4.B FE
..LX1720-01-0	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24 .....	C	09/30/2021	Various		1,458	1,458	1,450	1,452	0	6	0	6	0	1,458	0	0	0	45	04/22/2024	4.C FE
..02376C-BJ-3	AADVANTAGE LOYALTY IP TL 1L 04/20/28 .....	C	07/16/2021	BARCLAYS Redemption 100.0000		1,036,089	1,000,000	983,558	0	0	802	0	802	0	984,380	0	51,729	51,729	9,319	04/20/2028	3.B FE
..46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26 .....	C	09/30/2021	Redemption 100.0000		6,250	6,250	6,234	6,237	0	13	0	13	0	6,250	0	0	0	106	05/01/2026	2.B FE
..L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26 .....	C	09/30/2021	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	38	10/30/2026	4.B FE
..L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28 .....	C	09/30/2021	Redemption 100.0000		1,479	1,479	1,479	0	0	0	0	0	0	1,479	0	0	0	45	03/25/2028	4.C FE
..L5000D-AC-1	ICON LUXEMBOURG SARL TL B 1L 07/03/28 .....	C	07/16/2021	Various		1,596,692	1,601,088	1,593,083	0	0	(21)	0	(21)	0	1,593,062	0	3,631	3,631	0	07/03/2028	3.A FE
..L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25 .....	C	09/29/2021	Various Redemption 100.0000		3,367	3,367	3,095	3,009	123	235	0	358	0	3,367	0	0	0	217	02/24/2025	6. FE
..L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25 .....	C	09/30/2021	Redemption 100.0000		1,261	1,261	1,257	1,257	0	3	0	3	0	1,261	0	0	0	18	04/25/2025	4.A FE
..L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25 .....	C	09/30/2021	Redemption 100.0000		516	516	516	0	0	0	0	0	0	516	0	0	0	131	04/25/2025	4.A FE
..L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26 .....	C	09/30/2021	Redemption 100.0000		7,450	7,450	7,444	0	0	6	0	6	0	7,450	0	0	0	127	10/01/2026	4.C FE



## SCHEDULE D - PART 4

## E05.22

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 Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
.L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C.....	.09/30/2021	Redemption 100.0000		2,500	2,500	2,488	0	0	13	0	13	0	2,500	0	0	0	26	05/03/2028	3.C FE
.P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C.....	.07/01/2021	JPM FUNDS RECAP		498,750	500,000	498,750	0	0	0	0	0	0	498,750	0	0	0	0	06/30/2025	3.C FE
.P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C.....	.07/01/2021	Redemption 100.0000		37,688	37,688	39,020	0	0	(1,331)	0	(1,331)	0	37,688	0	0	0	38,807	06/30/2025	3.C FE
82999999. Subtotal - Bonds - Unaffiliated Bank Loans						35,812,967	35,932,659	35,498,941	24,705,948	123	294,372	0	294,495	0	35,782,457	0	30,511	30,511	751,895	XXX	XXX
83999997. Total - Bonds - Part 4						767,932,963	748,975,480	761,209,130	673,496,520	2,867	(2,634,440)	0	(2,631,573)	0	757,055,488	0	4,172,814	4,172,814	28,196,734	XXX	XXX
83999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83999999. Total - Bonds						767,932,963	748,975,480	761,209,130	673,496,520	2,867	(2,634,440)	0	(2,631,573)	0	757,055,488	0	4,172,814	4,172,814	28,196,734	XXX	XXX
.71909W-20-1	PHOENIX LOAN HOLDINGS		.09/15/2021	TENDER OFFER	2,500,000	2,500,000	0.00	2,121,638	2,121,638	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538		2.B FE
84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,500,000	XXX	2,121,638	2,121,638	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538	XXX	XXX
89999997. Total - Preferred Stocks - Part 4						2,500,000	XXX	2,121,638	2,121,638	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538	XXX	XXX
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
89999999. Total - Preferred Stocks						2,500,000	XXX	2,121,638	2,121,638	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538	XXX	XXX
.032654-10-5	ANALOG DEVICES		.08/10/2021	S. G. COWEN SECURITIES	995,000	170,325		112,597	146,991	(34,394)	0	0	(34,394)	0	112,597	0	57,728	57,728	1,373		
.037833-10-0	APPLE INC		.07/01/2021	INSTINET	3,853,000	526,603		275,814	511,255	(235,441)	0	0	(235,441)	0	275,814	0	250,789	250,789	1,638		
.233331-10-7	DTE ENERGY COMPANY		.09/02/2021	S. G. COWEN SECURITIES	4,171,000	506,939		427,469	430,871	(3,401)	0	0	(3,401)	0	427,469	0	79,470	79,470	13,577		
.233331-10-7	DTE ENERGY COMPANY		.07/06/2021	Spin Off	0.000	74,934		74,934	75,530	(596)	0	0	(596)	0	74,934	0	0	0	0		
.23345M-10-7	DT MIDSTREAM INC COMMON		.07/19/2021	VIRTU FINANCIAL	2,085,000	84,685		74,916	0	0	0	0	0	0	74,916	0	9,769	9,769	0		
.23345M-10-7	DT MIDSTREAM INC COMMON		.07/06/2021	Cash Adjustment	1,000	20		18	0	0	0	0	0	0	18	0	2	2	0		
.244199-10-5	DEERE & COMPANY		.09/02/2021	S. G. COWEN SECURITIES	806,000	306,000		133,261	216,854	(83,594)	0	0	(83,594)	0	133,261	0	172,740	172,740	2,063		
.254687-10-6	DISNEY		.09/30/2021	Various	13,684,000	2,370,133		1,693,617	2,479,267	(785,650)	0	0	(785,650)	0	1,693,617	0	676,516	676,516	0		
.26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		.07/08/2021	Various	13,608,000	60,672		33,548	49,669	(16,121)	0	0	(16,121)	0	33,548	0	27,124	27,124	2,722		
.38141G-10-4	GOLDMAN SACHS GROUP INC		.09/10/2021	S. G. COWEN SECURITIES	274,000	110,916		68,238	72,257	(4,018)	0	0	(4,018)	0	68,238	0	42,678	42,678	1,233		
.43707G-10-2	HOME DEPOT		.09/30/2021	Various	3,172,000	1,040,977		760,991	676,534	(91,958)	0	0	(91,958)	0	760,991	0	279,986	279,986	15,244		
.46625H-10-0	JP MORGAN CHASE & CO		.09/10/2021	S. G. COWEN SECURITIES	739,000	117,079		88,820	93,905	(5,085)	0	0	(5,085)	0	88,820	0	28,260	28,260	1,995		
.49436B-10-3	KIMBERLY CLARK		.07/01/2021	INSTINET	2,964,000	397,556		400,154	399,636	518	0	0	518	0	400,154	0	(2,598)	(2,598)	9,929		
.59491B-10-4	MICROSOFT CORP		.08/10/2021	S. G. COWEN SECURITIES	1,381,000	395,070		214,409	307,162	(92,753)	0	0	(92,753)	0	214,409	0	180,661	180,661	1,547		
.67421S-20-7	OASIS PETROLEUM INC NEW COMMON		.07/14/2021	Various	45,226,000	4,603,348		1,402,076	1,676,039	(274,064)	0	0	(274,064)	0	1,402,076	0	3,201,272	3,201,272	214,819		
.71344B-10-8	PEPSICO INC		.07/01/2021	INSTINET	682,000	101,078		92,650	101,141	(8,490)	0	0	(8,490)	0	92,650	0	8,428	8,428	2,128		
.82669G-10-4	SIGNATURE BANK		.09/30/2021	VIRTU FINANCIAL	7,981,000	2,185,254		1,097,637	1,079,749	17,887	0	0	17,887	0	1,097,637	0	1,087,618	1,087,618	13,408		
.87612E-10-6	TARGET CORP		.09/10/2021	S. G. COWEN SECURITIES	990,000	244,595		195,740	17,830	(6,910)	0	0	(6,910)	0	195,740	0	48,855	48,855	1,633		
.88250B-10-4	TEXAS INSTRUMENTS		.08/10/2021	S. G. COWEN SECURITIES	1,036,000	196,690		132,459	170,039	(37,580)	0	0	(37,580)	0	132,459	0	64,231	64,231	3,170		
.H84989-10-4	TE CONNECTIVITY LTD	D.....	.08/10/2021	S. G. COWEN SECURITIES	1,973,000	296,074		173,326	238,871	(65,545)	0	0	(65,545)	0	173,326	0	122,749	122,749	1,934		
90999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,788,948	XXX	7,452,674	8,743,600	(1,727,195)	0	0	(1,727,195)	0	7,452,674	0	6,336,278	6,336,278	288,413	XXX	XXX
.78462F-10-3	SPDR TRUST SERIES 1		.09/21/2021	Various	87,345,000	38,361,133		32,470,455	1,552,724	(276,474)	0	0	(276,474)	0	32,470,455	0	5,890,678	5,890,678	238,346		
94999999. Subtotal - Common Stocks - Mutual Funds						38,361,133	XXX	32,470,455	1,552,724	(276,474)	0	0	(276,474)	0	32,470,455	0	5,890,678	5,890,678	238,346	XXX	XXX
97999997. Total - Common Stocks - Part 4						52,150,081	XXX	39,923,129	10,296,324	(2,003,669)	0	0	(2,003,669)	0	39,923,129	0	12,226,956	12,226,956	526,759	XXX	XXX
97999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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
9799999. Total - Common Stocks						52,150,081	XXX	39,923,129	10,296,324	(2,003,669)	0	0	(2,003,669)	0	39,923,129	0	12,226,956	12,226,956	526,759	XXX	XXX
9899999. Total - Preferred and Common Stocks						54,650,081	XXX	42,044,767	12,417,962	(2,003,669)	0	0	(2,003,669)	0	42,044,767	0	12,605,319	12,605,319	713,297	XXX	XXX
9999999 - Totals						822,583,044	XXX	803,253,897	685,914,482	(2,000,802)	(2,634,440)	0	(4,635,242)	0	799,100,255	0	16,778,133	16,778,133	28,910,031	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	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
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	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										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	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
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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

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

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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 .....	.....	.....	22,235,118	22,235,118	10/01/2021 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				22,235,118	22,235,118	XXX
9999999 - Totals				22,235,118	22,235,118	XXX

General Interrogatories:

1. Total activity for the year      Fair Value \$ .....(57,053,461)      Book/Adjusted Carrying Value \$ .....(57,053,461)
2. Average balance for the year      Fair Value \$ .....38,547,895      Book/Adjusted Carrying Value \$ .....38,547,895
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
    NAIC 1 \$ .....5,000,000    NAIC 2 \$ .....17,235,118    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
690353-2B-2	DFC		1.A	2,291,667	2,291,667	05/15/2024
690353-2K-2	DFC		1.A	3,683,175	3,683,175	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,250,000	1,250,000	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	1,319,861	1,319,861	07/07/2040
690353-3P-0	DFC AGENCY DEBENTURES		1.A	1,200,000	1,200,000	10/15/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	5,142,857	5,142,857	09/20/2027
690353-4H-4	DFC AGENCY DEBENTURES		1.A	3,795,000	3,795,000	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	07/05/2038
690353-1M-7	DFC		1.A	7,294,444	7,294,444	02/15/2028
690353-3C-2	DFC US Agency Floating Rate		1.A	1,929,799	1,929,799	06/15/2024
690353-U8-8	DFC		1.A	2,905,040	2,905,040	02/15/2028
690353-X0-5	DFC VRDN		1.A	2,666,667	2,666,667	07/15/2025
690353-28-3	DFC AGENCY DEBENTURES		1.A	754,206	754,206	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,427,750	2,427,750	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,820,560	9,820,560	01/20/2035
01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				47,581,026	47,581,026	XXX
05999999. Total - U.S. Government Bonds				47,581,026	47,581,026	XXX
10999999. Total - All Other Government Bonds				0	0	XXX
17999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
24999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630H-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	100,000	100,000	01/16/2025
62630H-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	4,680,000	4,680,000	09/01/2030
62630H-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	2,045,000	2,045,000	05/15/2056
62630H-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	7,370,000	7,370,000	05/01/2041
62630H-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,000,000	3,000,000	12/31/2023
67105Q-AA-3	OSL SANTA ROSA VRDN		1.B FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1.E FE	780,000	780,000	08/15/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,975,000	1,975,000	04/01/2046
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				25,950,000	25,950,000	XXX
31999999. Total - U.S. Special Revenues Bonds				25,950,000	25,950,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	25,524,387	25,500,000	12/15/2022
15189H-AN-0	CENTERPOINT		1.G FE	7,521,009	7,520,000	03/02/2023
18550B-AH-1	CLECO POWER LLC		2.A FE	7,500,525	7,500,000	06/15/2023
22532Y-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	6,200,596	6,200,000	07/15/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	11,663,980	11,650,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	3,000,887	3,000,000	11/26/2021
37045X-CP-9	GENERAL MOTORS FINL CO		2.C FE	9,331,311	9,335,168	11/06/2021
57629H-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	11,203,310	11,200,000	01/07/2022
606822-AL-8	MINIBISHI UFJ FINL-SPON ADR		1.G FE	2,526,534	2,527,340	02/22/2022
606822-BG-8	MINIBISHI UFJ FINL-SPON ADR		1.G FE	21,912,161	21,925,348	03/07/2022
65338K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	11,416,329	11,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	9,151,772	9,152,000	03/11/2023
69430B-JR-9	PACIFIC GAS & EL		2.C FE	7,412,995	7,410,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON		1.G FE	5,599,855	5,600,000	06/13/2022
89236T-HE-8	TOYOTA		1.E FE	25,413,200	25,400,000	02/14/2022
32999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				165,378,851	165,334,856	XXX
38999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				165,378,851	165,334,856	XXX
48999999. Total - Hybrid Securities				0	0	XXX
55999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
59999999. Subtotal - SVO Identified Funds				0	0	XXX
62999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
63999999. Total - Issuer Obligations				212,959,877	212,915,882	XXX
64999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
65999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
66999999. Total - Other Loan-Backed and Structured Securities				25,950,000	25,950,000	XXX
67999999. Total - SVO Identified Funds				0	0	XXX
68999999. Total - Affiliated Bank Loans				0	0	XXX
69999999. Total - Unaffiliated Bank Loans				0	0	XXX
70999999. Total Bonds				238,909,877	238,865,882	XXX
73999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
79999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
80999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AMERICAN HONDA FINANCE CP		1.A	17,099,874	17,092,305	10/05/2021
000000-00-0	BAYLOR SCOTT & WHITE HLD CP		1.A	4,798,788	4,798,644	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	7,847,851	7,843,620	11/04/2021
000000-00-0	DOMINION RESOURCES CP		1.A	7,048,986	7,046,757	10/22/2021
000000-00-0	HYUNDA CP		1.A	2,399,644	2,398,284	10/25/2021
000000-00-0	LLOYDS BANK CP		1.A	4,999,588	4,998,610	10/25/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	4,785,192	4,784,632	11/08/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	2,998,965	2,998,500	12/20/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	6,996,835	6,996,617	01/11/2022
000000-00-0	NATWEST MARKETS PLC CP		1.E	3,846,610	3,848,011	02/01/2022
000000-00-0	NEW YORK ST POWER AUTH CP		1.A	3,648,367	3,648,205	12/01/2021
89999999. Total - Short-Term Invested Assets (Schedule DA type)				68,470,402	68,452,307	XXX
000000-00-0	Key Bank Money Market Account			262	262	
90999999. Total - Cash (Schedule E Part 1 type)				262	262	XXX
	BASF SE CP		1.E	12,599,950	12,597,774	10/01/2021
	CNRWAY CP		1.A	6,999,601	6,998,495	10/15/2021
	CNRWAY CP		1.A	5,299,399	5,298,847	10/25/2021
	CENTERPOINT ENERGY INC CP		1.A	8,999,973	8,999,973	10/01/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	71,788	71,788	
	JMI SMOCKER CO CP		1.A	4,469,988	4,469,988	10/01/2021
	SEMPRA ENERGY CP		1.A	14,999,606	14,999,504	10/04/2021
	SINOPEC CENTURY AMERICA CP		1.A	2,099,711	2,099,125	10/19/2021
	VECTREN UTILITY CP		1.A	7,049,977	7,049,977	10/01/2021
91999999. Total - Cash Equivalents (Schedule E Part 2 type)				62,589,992	62,585,471	XXX
99999999 - Totals				369,970,534	369,903,922	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	69,264,280	Book/Adjusted Carrying Value \$	69,134,690
2. Average balance for the year	Fair Value \$	416,509,692	Book/Adjusted Carrying Value \$	416,594,139

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON ..... NEW YORK, NY .....					(6,256,633)	(12,583,306)	(359,713)	XXX.
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....					1,280,196	1,222,287	1,158,769	XXX.
FIFTH THIRD BANK ..... CINCINNATI, OH .....					213,386	4,469,628	1,956,827	XXX.
HUNTINGTON BANK ..... COLUMBUS, OH .....					660,231	660,222	660,212	XXX.
KEYCORP (KEY BANK) ..... CLEVELAND, OH .....					10,304,175	10,306,350	10,309,623	XXX.
PNC BANK ..... CINCINNATI, OH .....					(1,916,067)	(1,188,576)	(2,372,172)	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			29,194	29,194	29,194	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	4,314,482	2,915,799	11,382,740	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	4,314,482	2,915,799	11,382,740	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	4,314,482	2,915,799	11,382,740	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance 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
.....	CNRWAY CP .....	.....	.07/21/2021 .....	0.090 .....	10/15/2021 .....	6,998,495 .....	1,260 .....	0 .....
.....	CNRWAY CP .....	.....	.07/30/2021 .....	0.090 .....	10/25/2021 .....	5,298,847 .....	835 .....	0 .....
.....	CENTENNIAL ENERGY CP .....	.....	.08/25/2021 .....	0.180 .....	10/21/2021 .....	2,999,145 .....	555 .....	0 .....
.....	CENTERPOINT ENERGY INC CP .....	.....	.09/30/2021 .....	0.110 .....	10/01/2021 .....	8,999,973 .....	28 .....	0 .....
.....	JMI SMUCKER CO CP .....	.....	.09/30/2021 .....	0.100 .....	10/01/2021 .....	4,469,988 .....	12 .....	0 .....
.....	MONTANA-DAKOTA UTILITIES CP .....	.....	.07/01/2021 .....	0.120 .....	09/03/2021 .....	0 .....	0 .....	5 .....
.....	SEMPRA ENERGY CP .....	.....	.09/27/2021 .....	0.170 .....	10/04/2021 .....	14,999,504 .....	283 .....	0 .....
.....	SINOPEC CENTURY AMERICA CP .....	.....	.08/20/2021 .....	0.250 .....	10/19/2021 .....	2,099,125 .....	613 .....	0 .....
.....	SOUTHERN CO FUNDING CP .....	.....	.07/01/2021 .....	0.100 .....	09/30/2021 .....	0 .....	0 .....	1 .....
.....	UNION ELECTRIC CO CP .....	.....	.07/01/2021 .....	0.100 .....	09/30/2021 .....	0 .....	0 .....	4 .....
.....	VECTREN UTILITY CP .....	.....	.07/01/2021 .....	0.120 .....	09/30/2021 .....	0 .....	0 .....	4 .....
.....	VECTREN UTILITY CP .....	.....	.09/30/2021 .....	0.120 .....	10/01/2021 .....	7,049,977 .....	24 .....	0 .....
.....	BASF SE CP .....	.....	.08/09/2021 .....	0.120 .....	10/01/2021 .....	12,597,774 .....	2,226 .....	0 .....
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						65,512,828	5,836	14
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						65,512,828	5,836	14
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						65,512,828	5,836	14
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						65,512,828	5,836	14
94975H-29-6 .....	WELLS FARGO ADVANTAGE MONEY MARKET .....	SD .....	.07/01/2021 .....	0.000 .....	.....	25,000 .....	0 .....	0 .....
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	0
262006-20-8 .....	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....	.....	.09/30/2021 .....	0.000 .....	.....	36,254,890 .....	0 .....	1,231 .....
8699999. Subtotal - All Other Money Market Mutual Funds						36,254,890	0	1,231
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
9999999 - Total Cash Equivalents						101,792,718	5,836	1,245