



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 Code 0836 0836 NAIC Company Code 92622 Employer's ID Number 31-1000236
(Current) (Prior)

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

Country of Domicile United States of America

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

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS: Hamilton
County of

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

John Finn Barrett

Chairman of Board, President & CEO

Donald Joseph Wuebbling

Secretary and Counsel

Wade Matthew Fugate

VP and Controller

Subscribed and sworn to before me this

27th

day of

October, 2021

a. Is this an original filing?

Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company
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)	1,765,295,880	1,578,015,152
3. Liability for deposit-type contracts (including \$ Modco Reserve)		
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 \$ 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	671,920
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	15,150,778	12,902,780
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	207,370,575	40,120,413
24.09 Payable for securities	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
DETAILS OF WRITE-INS		
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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:	0		
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	0	0	0
53. Aggregate write-ins for gains and losses in surplus			
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
Cash from Operations			
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
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
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
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(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:

--	--	--	--

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

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

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:

	SSAP #	F/S Page	F/S Line #	2021	2020
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.

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

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

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 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.

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

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.

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	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

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 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 Total 2+3	2 General Account	3 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.

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	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.

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

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 [X]

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

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

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					—	—			A	—	—
1. Accrued retrospective premium					—	—			B	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			C	—	—
b. 2015					—	—			D	—	—
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
c. 2016					—	—			—	—	—
1. Accrued retrospective premium					—	—			—	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			—	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—	—	—	—

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

(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? Yes [] No [] N/A [X] If yes, attach an explanation.

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE 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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No []

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []

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

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []

11.2 If yes, give full and complete information relating thereto:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	\$
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$

13. Amount of real estate and mortgages held in short-term investments: \$

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	\$
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	\$
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	\$
16.3 Total payable for securities lending reported on the liability page.	\$	\$

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 [] 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 []

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 []

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 []

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] 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	Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
2,405,183,577	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
.....

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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.	1	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 Active Status (a)	3 Life Insurance Premiums				
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		117,273,233	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	52,118	0
59. Subtotal		XXX	182,062,232	2,117,304,345	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
95. Totals (Direct Business)		XXX	183,560,989	2,117,304,345	0	2,300,865,334	8,370,884,095
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0
97. Totals (All Business)		XXX	183,560,989	2,117,304,345	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	2,282,268,246	8,370,884,095
DETAILS OF WRITE-INS							
58001. Mexico		XXX	3,123			3,123	
58002. ZZ - 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
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	45,218	6,900	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
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership	.36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Anchor Healthcare Fund II LP	.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2810787				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1454115				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership	.14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0434449				Columbus Life Insurance Co	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	99937	31-1191427			Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1998953				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3364944				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2300932				Crabtree Common Apt. Investor Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5593932				Cranberry NP Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership	.72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2524597				Crossings Apt. Holdings	.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3929236				Dallas City Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-4321289				Day Hill Road Land LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2681473				Dublin Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1498142				Dunvale Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3945554				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Group, LLC	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership	.23.110	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Investments, Inc	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Ross Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.33.540	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership	.16.980	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership	.26.370	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.23.110	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	86-3736212			Etowah Joint Venture Partners, LLC	GA	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC	IN	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC	KY	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952			Forsyth Halcyon AA Inv. Holdings LLC	MA	N/A		WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund	OH	N/A		The Western & Southern Life Insurance Co	Ownership	41.40	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund	OH	N/A		Integrity Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206044			Fort Washington Capital Partners, LLC	OH	N/A		Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0837	Western-Southern Group	00003	31-1727947			Fort Washington Flexible Income LLC	OH	N/A		Integrity Life Insurance Co	Ownership	17.340	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00001	31-1727947			Fort Washington Flexible Income LLC	OH	N/A		The Western & Southern Life Insurance Co	Ownership	8.670	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00002	31-1727947			Fort Washington Flexible Income LLC	OH	N/A		Western & Southern Financial Group, Inc.	Ownership	22.610	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP	OH	N/A		Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP	OH	N/A		Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		Columbus Life Insurance Co	Ownership	31.610	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		National Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		The Western & Southern Life Insurance Co	Ownership	1.600	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	OH	N/A		Western-Southern Life Assurance Co	Ownership	40.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II	OH	N/A		The Western & Southern Life Insurance Co	Ownership	20.330	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.	OH	N/A		Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP	OH	N/A		Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP	OH	N/A		Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP	OH	N/A		Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	OH	N/A		WPIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	OH	N/A		The Western & Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B	OH	N/A		WPIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B	OH	N/A		The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-K	OH	N/A		WPIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP	OH	N/A		WPIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP	OH	N/A		WPIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VI LP	OH	N/A		WPIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP	OH	N/A		The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VII LP	OH	N/A		WPIPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII	OH	N/A		The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B	OH	N/A		WPIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B	OH	N/A		The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X	OH	N/A		WPIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X	OH	N/A		The Western & Southern Life Insurance Co	Ownership	0.900	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B	OH	N/A		WPIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B	OH	N/A		The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S	OH	N/A		WPIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.	OH	N/A		Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.	OH	N/A		WPIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.	OH	N/A		Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.	OH	N/A		WPIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	OH	N/A		Fort Washington PE Invest VI LP	Ownership	6.700	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	OH	N/A		Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		.OH.	.N/A.	WIPERO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.N/A.	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.N/A.	WIPERO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		.OH.	.N/A.	WIPERO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-1483379			Fort Washington PE Opp Fund IV, L.P.		.OH.	.N/A.	WIPERO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.		.OH.	.N/A.	WIPERO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	00001	85-1521520			Fort Washington PE Opp Fund IV-K, L.P.		.OH.	.N/A.	WIPERO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1698272			WIPERI IX GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-4844372			WIPERI V GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1073669			WIPERI VI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1321253			WIPERI VII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3584733			WIPERI VIII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-0980611			WIPERI X GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806561			WIPERI II GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-2895522			WIPERI III GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		.TX.	.N/A.	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC		.OH.	.N/A.	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.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		.TX.	.N/A.	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		.TX.	.N/A.	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		.IN.	.N/A.	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.		.OH.	.DS.	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	74780	86-0214103			Integrity Life Insurance Co		.OH.	.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.	.N/A.	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-4171986			Kissimmee Investor Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		.IN.	.N/A.	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		.VA.	.N/A.	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1905557			MC Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-0743431			Mercer Crossing Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439036			Midtown Park Inv. holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	83-1815218			Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-1024113			North Brasewood Meritage Holdings LLC	OH	NIA	North Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-4322006			PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-4322006			PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2830953			Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.00	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	98.00	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	98.00	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	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-3588359			Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	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	98.00	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	100.00	Western & Southern Mutual Holding Co	N		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	70483	31-0487145			The Western & Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	83-2399724			Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	83-3418626			Timacuan Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1394672			Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	47-6046379			Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	47-5098714			Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-5542652			Tri-State Fund II Growth LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-5542652			Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-5542563			Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1788428			Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	84-3894041			TruAmerica Workforce Housing Fund LP	FL	NIA	The Western & Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1653922			Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	83-2679115			University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	81-4132070			Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	82-2226959			View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	36-4107014			Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	72-1388989			Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	82-1665321			W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-0846576			W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	Y		
.0836	Western-Southern Group	00000	31-1334221			W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	83-1744878			Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1413821			Western & Southern Agency, Inc.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1732404			Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	06-1804434			Western & Southern Investment Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1732405			Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	92622	31-1000236			Western-Southern Life Assurance Co	OH	RE	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1732344			Windsor Hotel LLC	CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	81-4930979			WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1317879			Wright Exec Hotel LTD Partners	OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	61-1182451			WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-2820067			WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	31-1303229			WS County Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.00	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	50.00	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	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-1515960			WSA Commons LLC	GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	33-1058916			WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.00	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	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-8843635			WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-8843645			WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-8843653			WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-8843767			WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.00	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	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	00000	20-8843814			WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.00	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.

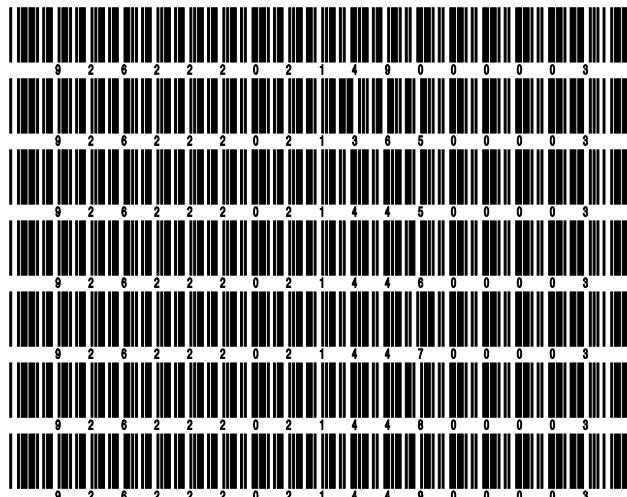
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Western-Southern Life Assurance Company
OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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 Year to Date	2 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	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 Year to Date	2 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	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	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	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

SI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	127,314,997	XXX	127,314,997	225,634	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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 Year To Date	2 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

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

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	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	Mimosa	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
3399999 - Totals						292,150,000	6,415,852	533,025,000

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	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						
0001094	Fremont	CA		08/17/2001	09/03/2021	730,470	0	0	0	0	0	0	82,615	82,615	0	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	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	0	
0199999. Mortgages closed by repayment						28,339,928	0	0	0	0	0	0	27,251,516	27,251,516	0	0	0	
0001094	Fremont	CA		08/17/2001		730,470	0	0	0	0	0	0	0	0	164,132	0	0	0
0001151	Lorton	VA		09/28/2009		12,816,526	0	0	0	0	0	0	0	0	578,343	0	0	0
0001163	Cranberry Township	PA		10/01/2011		9,152,043	0	0	0	0	0	0	0	0	51,450	0	0	0
0001166	Puyallup	WA		02/24/2012		13,717,287	0	0	0	0	0	0	0	0	231,228	0	0	0
0001173	American Canyon	CA		11/14/2012		31,629,104	0	0	0	0	0	0	0	0	316,761	0	0	0
0001177	South Attleboro	MA		07/22/2013		43,074,436	0	0	0	0	0	0	0	0	279,188	0	0	0
0001178	Lorton	VA		09/18/2013		6,218,799	0	0	0	0	0	0	0	0	56,254	0	0	0
0001179	Houston	TX		10/10/2013		18,328,662	0	0	0	0	0	0	0	0	203,268	0	0	0
0001182	Raleigh	NC		11/14/2014		23,902,667	0	0	0	0	0	0	0	0	110,593	0	0	0
0001183	Roseville	CA		11/20/2014		2,383,452	0	0	0	0	0	0	0	0	30,562	0	0	0
0001184	Greenville	SC		12/11/2014		12,902,443	0	0	0	0	0	0	0	0	83,575	0	0	0
0001187	Newport	KY		03/17/2015		44,050,931	0	0	0	0	0	0	0	0	207,113	0	0	0
0001188	Cincinnati	OH		10/02/2015		20,194,671	0	0	0	0	0	0	0	0	99,637	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,438,042	0	0	0	0	0	0	0	0	57,549	0	0	0
0001190	Cincinnati	OH		10/02/2015		39,193,302	0	0	0	0	0	0	0	0	235,822	0	0	0
0001191	Greenville	SC		12/07/2015		24,558,140	0	0	0	0	0	0	0	0	119,284	0	0	0
0001192	Round Rock	TX		12/18/2015		14,707,015	0	0	0	0	0	0	0	0	65,035	0	0	0
0001195	Indianapolis	IN		06/15/2017		32,276,530	0	0	0	0	0	0	0	0	138,964	0	0	0
0001196	Apex	NC		09/21/2017		13,210,698	0	0	0	0	0	0	0	0	68,326	0	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 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
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	83,245	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	235,486	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	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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND 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 BPSOFII Structured Note	Wilmington	DE	Benefit Street Partners BPSOFII 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	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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Im- pair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State																
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	08/02/2021	5,007,239			0	0	0	0	106,581	106,581	106,581	0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated					5,007,239		0	0	0	0	0	0	0	106,581	106,581	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							102,012	0	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					15,435,000		0	0	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	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	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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Foreign Exchange Gain (Loss) on Disposal	17	18	19	20
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated					3,077,154		0	0	0	0	0	0	3,077,154	3,077,154	0	0	0	5,647,814	
Benefit Street Partners BPSOFTI Structured Note	Benefit Street Partners BPSOFTI Structured Note	Wilmington	DE				615,715	0	0	0	0	0	615,715	615,715	0	0	0	0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated					615,715		0	0	0	0	0	0	615,715	615,715	0	0	0	0	
000000-00-0 TXPL NNN OFFICE INV HOLDINGS, LLC	CINCINNATI	OH		Cash Return	07/01/2019	08/03/2021	28,003,451						34,375	34,375				795,833	
000000-00-0 K'CAJAX NNN INDUSTRIAL INV HOLDINGS LLC	CINCINNATI	OH		Cash Return	07/27/2020	08/03/2021	49,892,146						62,500	62,500				607,292	
2299999. Joint Venture Interests - Real Estate - Affiliated					77,895,597		0	0	0	0	0	0	96,875	96,875	0	0	0	1,403,125	
4899999. Total - Unaffiliated					8,802,120		0	0	0	0	0	0	3,901,462	3,901,462	0	0	0	5,647,814	
4999999. Total - Affiliated					93,330,597		0	0	0	0	0	0	15,531,875	15,531,875	0	0	0	16,838,125	
5099999 - Totals					102,132,717		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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		.09/01/2021	Interest Capitalization	4,092	.4,092	.0	.0	1.A
36230R-NU-6	G2 G2 756703 4.140% 11/20/61		.08/01/2021	Interest Capitalization	1,252	.1,252	.0	.0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		.09/01/2021	Interest Capitalization	1,554	.1,554	.0	.0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.09/01/2021	Interest Capitalization	3,338	.3,338	.0	.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	.0	1.A
0599999. Subtotal - Bonds - U.S. Governments						23,649	23,649	0	XXX
000000-00-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D.	.08/31/2021	JPM FUNDS RECAP		.315,919	.435,000	.387	4.C FE
03846J-W7-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.600% 03/01/29	D.	.07/08/2021	Various	5,655,875	.5,210,000	.144,085	4.B FE	
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D.	.07/22/2021	CITIGROUP GLOBAL MKTS	13,919,640	.14,000,000	.96,444	1.F FE	
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	.07/30/2021	MORGAN STANLEY FIXED INC	291,300	.300,000	.2,735	3.A FE	
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D.	.08/06/2021	GOLDMAN SACHS	421,830	.450,000	.5,823	4.C FE	
1099999. Subtotal - Bonds - All Other Governments						20,604,564	20,395,000	249,474	XXX
30321C-AU-6	FRESB 2021-S884 X1 0.833% 05/25/41		.07/16/2021	CREDIT SUISSE FIRST BOSTON	4,776,935	.0	.0	.0	1.A
30322K-AJ-2	FRESB Multifamili 2021SB90ge Pas 2021-SB90 X1 0.657% 06/25/41		.09/17/2021	WELLS FARGO	3,750,000	.0	.0	.0	30,860
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.09/01/2021	Interest Capitalization	14,424	.14,424	.0	.0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.09/01/2021	Interest Capitalization	35,381	.35,381	.0	.0	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		.07/28/2021	BREAN CAPITAL LLC	13,663	.0	.0	.0	3,521
3137AV-XP-7	FHMS FHMS K022 X1 1.296% 07/25/22		.07/28/2021	BREAN CAPITAL LLC	18,184	.0	.0	.0	1,799
3137BD-4R-4	FHMS FH 4380 ZG 3.000% 04/15/53		.09/01/2021	Interest Capitalization	19,377	.19,377	.0	.0	1.A
3137BE-WS-9	FHMS Q001 XA 2.143% 02/25/32		.08/06/2021	PERFORMANCE TRUST CAPITAL	2,839	.0	.0	.0	15
3137BE-WS-9	FHMS Q001 XA 2.143% 02/25/32		.08/06/2021	PERFORMANCE TRUST CAPITAL	1,365,241	.0	.0	.0	7,342
3137BN-GU-2	FHMS K054 X1 1.303% 01/25/26		.08/19/2021	MORGAN STANLEY FIXED INC	10,692,651	.0	.0	.0	193,906
3137BS-RG-0	FHMS K059 X1 0.428% 09/25/26		.08/18/2021	GOLDMAN SACHS	78,877	.0	.0	.0	1,503
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		.09/01/2021	Interest Capitalization	40,117	.0	.0	.0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		.09/01/2021	Interest Capitalization	44,675	.0	.0	.0	1.A
3137F7-2J-3	FHMS Q014 X 2.801% 10/25/55		.09/21/2021	BANK OF AMERICA SEC	6,021,142	.0	.0	.0	41,783
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		.08/31/2021	GOLDMAN SACHS	259,139	.0	.0	.0	.336
3137HO-H7-6	FHMS KLU3 X1 2.080% 01/25/31		.07/27/2021	BANK OF AMERICA SEC	22,511,539	.0	.0	.0	.167,521
3137H1-ZS-8	FHLMC Multifamili K744ured P K744 X1 1.001% 07/25/28		.09/15/2021	BREAN CAPITAL LLC	3,299,484	.0	.0	.0	31,373
3137H2-NG-5	FHLMC Multifamili K745ured P K745 X1 0.678% 08/25/28		.09/15/2021	BANK OF AMERICA SEC	10,768,730	.0	.0	.0	104,290
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		.09/15/2021	BARCLAYS	30,394,922	.0	.0	.0	21,667
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOUS GENERAL 0.260% 05/15/56		.07/28/2021	BARCLAYS	1,545,000	.0	.0	.0	.350
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOUS TRANSPORTATION 0.260% 12/31/23		.09/30/2021	BARCLAYS	3,000,000	.0	.0	.0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						98,652,320	34,698,974	649,717	XXX
38175*-AA-7	Golub Capital Partners 5.000% 12/31/28		.09/28/2021	PRIVATE PLACEMENT	9,000,000	.0	.0	.0	1.G PL
00081T-AK-4	ACCO BRANDS CORP 4.250% 03/15/29		.09/20/2021	JEFFERIES & CO	15,148,750	.0	.0	.0	3,896
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29		.09/17/2021	BANK OF AMERICA SEC	10,112,500	.0	.0	.0	39,313
05493J-AA-9	BDS Ltd 2021FLB 2021-FLB A 1.010% 01/18/36		.07/22/2021	BARCLAYS	16,500,000	.0	.0	.0	1.A FE
05493J-AE-1	BDS Ltd 2021FLB 2021-FLB B 0.084% 01/18/36		.07/22/2021	BARCLAYS	15,000,000	.0	.0	.0	1.D FE
05591Q-AC-0	BPR 2021-KEN XCP 2.120% 02/15/29		.09/16/2021	MORGAN STANLEY FIXED INC	1,206,141	.0	.0	.0	41,279
05591U-AA-5	2021DC 2021-DC A 1.034% 08/15/38		.08/03/2021	J P MORGAN SEC	10,000,000	.0	.0	.0	1.A FE
05591U-AC-1	2021DC 2021-DC B 1.434% 08/15/38		.08/03/2021	J P MORGAN SEC	9,600,000	.0	.0	.0	1.D FE
056010-AA-8	Benefit Street Partners 6.000% 12/31/28		.09/24/2021	Various	2,094,489	.0	.0	.0	5.B GI
05608E-AA-2	BX Trust 2020V1V3 2020-V1V3 B 3.662% 03/09/44		.08/10/2021	Various	21,531,365	.0	.0	.0	1.F FE
05609J-AN-2	BXHPP Trust 2021FILM 2021-FILM D 1.584% 08/15/36		.08/17/2021	BARCLAYS	1,500,000	.0	.0	.0	2.C FE
06051G-KA-6	BANK OF AMERICA CORP 2.299% 07/21/32		.07/15/2021	BANK OF AMERICA SEC	20,000,000	.0	.0	.0	1.F FE
06051G-KC-2	BANK OF AMERICA CORP 2.482% 09/21/36		.09/14/2021	BANK OF AMERICA SEC	10,000,000	.0	.0	.0	2.A FE
06540C-BF-3	BANK 2021BN35 2021BN35 A5 0.000% 06/15/64		.07/28/2021	MORGAN STANLEY FIXED INC	25,234,226	.0	.0	.0	15,551
12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B 0.822% 09/15/23		.09/17/2021	MORGAN STANLEY FIXED INC	16,449,649	.0	.0	.0	1.F FE
12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C 0.972% 09/15/23		.09/17/2021	MORGAN STANLEY FIXED INC	9,221,880	.0	.0	.0	1.G FE
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		.09/16/2021	WELLS FARGO	20,704,543	.0	.0	.0	2,359
12575A-AA-5	CMFT Net Lease M2021 suer L 2021-1 A1 2.090% 07/20/51		.07/22/2021	CREDIT SUISSE FIRST BOSTON	9,998,838	.0	.0	.0	1.A FE
12575A-AB-3	CMFT Net Lease M2021 suer L 2021-1 A2 2.570% 07/20/51		.07/22/2021	CREDIT SUISSE FIRST BOSTON	11,345,064	.0	.0	.0	1.A FE
12592L-BK-7	COMM 2014-CR20 XA 1.15% 11/10/47		.08/10/2021	BREAN CAPITAL LLC	1,193,529	.0	.0	.0	12,992
12625T-AY-2	COMM Mortgage Tr2013C7 2013-CR7 C 4.208% 03/10/46		.07/13/2021	BMO CAPITAL MARKETS CORP	6,442,187	.0	.0	.0	1.D FM
12655H-AN-5	COMM 2019-WCM E 1.834% 10/15/34		.08/05/2021	BARCLAYS	257,946	.0	.0	.0	.331

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
12655H-AN-5	COM 2019-WIWI E 1.83% 10/15/34		.08/05/2021	BARCLAYS	837,900		.840,000		.1,075
13705D-AA-0	20211 2021-1 B 4.30% 09/15/56		.09/10/2021	MESIROW FINANCIAL	17,510,000		17,000,000		.0
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		.07/19/2021	STIFEL NICHOLAS	480,375		.450,000		.6,375
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
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		.07/13/2021	Tax Free Exchange	492,939		.474,000		.5,359
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		.08/19/2021	Tax Free Exchange	453,428		.448,000		.3,337
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		.09/17/2021	Various	4,660,699		.4,398,000		.20,398
18550B-AH-1	CLECO POWER LLC 0.616% 06/15/23		.09/08/2021	CIBC WORLD MARKET	7,500,000		.7,500,000		.0
20030N-DR-9	COMCAST CORP 2.887% 11/01/51		.08/12/2021	Taxable Exchange	1,474,139		.1,480,000		.0
22532X-QL-5	CREDIT AGRICOLE CIB NY 0.200% 07/15/22		.07/14/2021	CREDIT AGRICOLE SECURITIES	6,200,000		.6,200,000		.0
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		.0
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		.07/22/2021	Various	21,096,018		.20,489,000		.0
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		.07/26/2021	BANK OF AMERICA SEC	7,807,541		.0		.91,230
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		.07/19/2021	PERFORMANCE TRUST CAPITAL	5,713,315		.0		.55,276
341099-CP-2	FLORIDA POWER CORP 3.100% 08/15/21		.07/23/2021	GOLDMAN SACHS	3,221,890		.3,217,000		.44,600
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B 0.100% 01/25/47		.09/14/2021	BANK OF AMERICA SEC	273,926		.0		.5,729
36262C-AJ-9	GS Mortgage-Back2021P7 J ities 2021-P7 A8 2.500% 01/25/52		.07/20/2021	GOLDMAN SACHS	10,251,563		.10,000,000		.20,139
36262W-AJ-5	GS Mortgage-Back2021P8 J ities 2021-P8 A8 2.500% 01/25/52		.08/17/2021	GOLDMAN SACHS	16,884,141		.16,500,000		.34,375
364760-AQ-1	GAP INC 3.875% 10/01/31		.09/15/2021	Various	15,154,066		.15,003,000		.0
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
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		.08/03/2021	MESIROW FINANCIAL	15,049,000		.14,900,000		.0
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		.07/27/2021	SMB NIKKO	568,338		.575,000		.0
40390M-AA-3	2021LULU 2021-LULU A 1.234% 10/15/36		.09/24/2021	DEUTSCHE BANK	7,353,000		.7,353,000		.0
40390M-AG-0	2021LULU 2021-LULU B 1.534% 10/15/36		.09/24/2021	DEUTSCHE BANK	17,547,000		.17,547,000		.0
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		.09/21/2021	Various	12,411,790		.12,043,000		.94,385
431318-AV-6	HILCORP ENERGY 6.000% 02/01/31		.09/21/2021	Various	8,247,500		.8,000,000		.68,500
44267D-AE-7	HOWARD HUGHES CORP 4.125% 02/01/29		.08/04/2021	Various	9,980,450		.10,000,000		.158,927
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		.09/07/2021	Various	11,216,692		.11,200,000		.127,519
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		.08/30/2021	BANK OF AMERICA SEC	501,280		.482,000		.7,451
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
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
46187V-AE-9	INVITATION HOMES2018FR9 2018-SFR9 1.384% 07/17/37		.08/19/2021	WELLS FARGO	5,007,348		.4,999,336		.1,161
46646J-AF-8	JPMC 2016-WIKI D 4.143% 10/05/31		.07/14/2021	BARCLAYS	16,488,846		.16,494,000		.27,552
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
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
59980A-AF-4	MCMLT 2017-2 BZ 3.562% 07/25/59		.07/30/2021	J P MORGAN SEC	2,552,637		.2,394,032		.464
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
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		.0
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		.08/04/2021	Various	158,326		.150,000		.508
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51		.07/16/2021	BARCLAYS	5,000,000		.5,000,000		.0
69357X-AE-1	PFP III 20218- B 1.585% 08/09/37		.09/16/2021	CITIGROUP GLOBAL MKTS	18,000,000		.18,000,000		.0
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		.09/29/2021	WELLS FARGO	9,869,200		.10,000,000		.0
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		.08/20/2021	Various	382,868		.379,000		.0
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		.07/06/2021	Various	916,937		.916,937		.0
74586T-AP-6	PULTE HOMES INC 6.375% 05/15/33		.07/07/2021	DEUTSCHE BANK	12,165,490		.9,040,000		.86,445
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		.09/08/2021	Various	492,720		.486,000		.1,018
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		.08/01/2021	Interest Capitalization	4,263		.4,263		.0
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		.07/19/2021	GOLDMAN SACHS	45,712		.46,000		.491
77313L-AB-9	ROCKETMGE CO-ISSUER INC 4.000% 10/15/33		.09/27/2021	Various	15,021,390		.15,000,000		.0
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		.07/26/2021	BARCLAYS	.31,000,000		.31,000,000		.0
828807-DQ-7	SIMON PROPERTY GROUP INC 2.250% 01/15/32		.08/09/2021	RBC/DAIN	9,927,500		.10,000,000		.0
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		.08/26/2021	Various	17,865,000		.18,000,000		.23,347
86787X-AA-3	SUNTRUST CAPITAL I 0.790% 05/15/27		.09/01/2021	SEAPORT GROUP LLC	292,500		.300,000		.119
87241F-AA-0	TGW Direct Lending Secured A Note 2.125% 06/22/29		.09/10/2021	Various	1,578,947		.1,578,947		.0
87241F-AB-8	TGW Direct Lending Secured B Note 4.625% 06/22/29		.09/10/2021	Various	2,631,579		.2,631,579		.0
87241F-AC-6	TGW Direct Lending Subordinated Note 0.000% 06/18/29		.09/10/2021	Various	1,052,632		.1,052,632		.0
87303*-AA-9	THL Credit 5.000% 12/03/24		.09/30/2021	PRIVATE PLACEMENT	4,424,814		.4,424,814		.0
1.E PL									

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
87901J-AH-8	TGNA 5.00% 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 1.94% 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 5.62% 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	VIAFOM 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	WALMART 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-Q-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
004897-AG-1	ACR 2021-F4 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	13,600,967		.11,992,071	.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 2.150% 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	CIFC 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-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 Partner2020A ate Fi 2020-1A B 2.834% 04/17/33	D.....	.08/13/2021	ROBERT W. BARD	2,915,350		.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 CLOCL0 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-AQ-7	New Mountain CLOCL0 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-AE-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-AQ-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 A2R 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	SEASSPAN 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
872750-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
872750-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
P44008-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
03974*-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-T6-6	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
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-AH-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
218710-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	20,000		.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 B1D0 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 AMERI TRADE	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	198,459		.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
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
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.	4,765,000		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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
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 RAYTECHON .....		.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
34918#-10-6	W&S Brokerage Services, Inc .....		.09/28/2021	Capital Contribution	0.000	600,000		0	
44951#-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

E04.4

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative 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	..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	..0	..2	..10/20/2043	..1.A
	Government National Mortgage Association G2 MA2466																					
..361790-W3-1	G2 G2 765171 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	..0	..18	..12/20/2044	..1.A
..36203N-ZU-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	..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	..0	..6	..06/15/2022	..1.A
..36204M-09-7	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	..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	..0	..15	..12/15/2026	..1.A
..36204T-70-0	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	..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	..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	..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	..1,080	..1,085	..0	..6	..0	..6	..0	..1,091	..0	..0	..0	..0	..58	..06/15/2024	..1.A
..36205R-4A-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	..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	..0	..11	..04/15/2026	..1.A
..36206M-5H-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	..0	..8	..05/15/2027	..1.A
..36206M-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	..0	..6	..01/15/2026	..1.A
..36206M-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	..0	..58	..02/15/2026	..1.A
..36207D-3R-5	GNMA GN 423038 7.500% 03/15/27 .....		..09/01/2021	Paydown .....		..835	..835	..840	..837	..0	..(2)	..0	..(2)	..0	..835	..0	..0	..0	..0	..42	..03/15/2027	..1.A
..36207D-Y3-4	GNMA GN 423230 7.500% 06/15/26 .....		..09/01/2021	Paydown .....		..171	..171	..172	..171	..0	..0	..0	..0	..0	..171	..0	..0	..0	..0	..8	..06/15/2026	..1.A
..36207D-JZ-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	..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	..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	..0	..34	..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	..0	..54	..12/15/2026	..1.A
..36207U-08-8	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	..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	..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	..149	..0	..0	..0	..0	..0	..150	..0	..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	..0	..24	..04/15/2027	..1.A
..36208H-5N-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	..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	..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	..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	..0	..53	..12/15/2028	..1.A
..36209C-GZ-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	..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	..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	..0	..62	..12/15/2028	..1.A
..36209V-CE-2	GNMA GN 482569 6.500% 05/15/29 .....		..09/01/2021	Paydown .....		..475	..475	..474	..474	..0	..1	..0	..1	..0	..475	..0	..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	..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	..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	..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	..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	..0	..12	..05/15/2029	..1.A
..36210V-SE-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	..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	..0	..26	..05/15/2029	..1.A
..36211U-TJ-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	..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	..(11)	..0	..(11)	..0	..678	..0	..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	..0	..67	..09/15/2027	..1.A
..36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29 .....		..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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol			
.38378K-DQ-9	GNR 2013-46 10 0.925% 08/16/42		09/01/2021	Paydown			0	0	5,745	1,049	0	(1,049)	0	0	0	0	0	0	0	0	1,220	08/16/2042	1.A	
.38378K-YB-9	GNR 2013-105 10 0.313% 06/16/54		09/01/2021	Paydown			0	0	16,505	10,494	0	(10,494)	0	0	0	0	0	0	0	0	3,105	06/16/2054	1.A	
.38378N-FK-5	GNR 2014-73 10 0.517% 04/16/56		09/01/2021	Paydown			0	0	34,966	34,946	0	(34,946)	0	0	0	0	0	0	0	0	7,789	04/16/2056	1.A	
.38378N-F9-9	GNR 2014-50 10 0.705% 09/16/55		09/01/2021	Paydown			0	0	114,162	102,301	0	(102,301)	0	0	0	0	0	0	0	0	29,771	09/16/2055	1.A	
.38378X-5P-2	GNR 2015-9 10 0.726% 02/16/49		09/01/2021	Paydown			0	0	21,816	21,802	0	(21,802)	0	0	0	0	0	0	0	0	9,868	02/16/2049	1.A	
.38378X-FU-0	GNR 2014-112 10 0.729% 01/16/48		09/01/2021	Paydown			0	0	68,461	68,406	0	(68,406)	0	0	0	0	0	0	0	0	15,169	01/16/2048	1.A	
.38378X-SH-5	GNR 2014-143 10 0.615% 02/16/48		09/01/2021	Paydown			0	0	169,284	169,090	0	(169,090)	0	0	0	0	0	0	0	0	114,319	02/16/2048	1.A	
.38378X-ZB-0	GNR 2014-164 1B 0.450% 08/16/48		09/01/2021	Paydown			0	0	3,809	1,770	0	(1,770)	0	0	0	0	0	0	0	0	430	08/16/2048	1.A	
.38379K-4K-1	GNR 2015-160 10 0.588% 01/16/56		09/01/2021	Paydown			0	0	59,369	46,002	0	(46,002)	0	0	0	0	0	0	0	0	19,594	01/16/2056	1.A	
.38379K-X6-0	GNR 2015-145 10 0.703% 07/16/57		09/01/2021	Paydown			0	0	112,866	102,218	0	(102,218)	0	0	0	0	0	0	0	0	46,762	07/16/2057	1.A	
.38379U-NF-9	GNR 2016-45 10 0.864% 02/16/58		09/01/2021	Paydown			0	0	242,601	216,766	0	(216,766)	0	0	0	0	0	0	0	0	68,475	02/16/2058	1.A	
.38379U-R6-5	GNR 2016-133 10 0.826% 12/16/57		09/01/2021	Paydown			0	0	29,730	29,713	0	(29,713)	0	0	0	0	0	0	0	0	14,246	12/16/2057	1.A	
.38379U-RP-3	GNR 2016-70 10 0.803% 04/16/58		09/01/2021	Paydown			0	0	1,104,973	947,869	0	(947,869)	0	0	0	0	0	0	0	0	454,206	04/16/2058	1.A	
.38379U-TJ-5	GNR 2016-72 10 0.844% 12/16/55		09/01/2021	Paydown			0	0	163,180	69,683	0	(69,683)	0	0	0	0	0	0	0	0	36,763	12/16/2055	1.A	
.38379U-WM-4	GNR 2016-86 10 1.000% 03/16/58		09/01/2021	Paydown			0	0	597,016	288,140	0	(288,140)	0	0	0	0	0	0	0	0	197,998	03/16/2058	1.A	
.38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		09/01/2021	Paydown			0	0	88,059	87,753	0	(87,753)	0	0	0	0	0	0	0	0	15,159	10/20/2049	1.A	
.38382B-S6-8	GNR 2020-123 10 2.500% 08/20/50		09/01/2021	Paydown			0	0	237,001	227,529	0	(227,529)	0	0	0	0	0	0	0	0	33,345	08/20/2050	1.A	
.38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		09/01/2021	Redemption	100,000		0	0	168,937	0	0	(168,937)	0	0	0	0	0	0	0	0	23,656	12/20/2050	1.A	
.690353-2B-2	DFC 0.040% 05/15/24		08/15/2021		208,333	208,333	208,333	208,333	208,333	0	0	0	0	0	0	208,333	0	0	0	0	162	05/15/2024	1.A	
.690353-2K-2	DFC 0.040% 02/15/28		08/15/2021		208,090	208,090	208,090	208,090	208,090	0	0	0	0	0	0	208,090	0	0	0	0	163	02/15/2028	1.A	
.690353-3C-9	DFC AGENCY DEBENTURES 0.040% 05/15/24		08/15/2021	Redemption	100,000		113,636	113,636	113,636	113,636	0	0	0	0	0	0	113,636	0	0	0	0	88	05/15/2024	1.A
.690353-3H-8	DFC AGENCY DEBENTURES 0.040% 07/07/40		07/07/2021	Redemption	100,000		1,947	1,947	1,947	1,947	0	0	0	0	0	0	1,947	0	0	0	0	2	07/07/2040	1.A
.690353-4F-1	DFC AGENCY DEBENTURES 0.030% 09/20/27		09/20/2021	Redemption	100,000		214,286	214,286	214,286	35,714	0	0	0	0	0	0	214,286	0	0	0	0	158	09/20/2027	1.A
.690353-4W-4	DFC AGENCY DEBENTURES 0.040% 06/20/27		09/20/2021	Redemption	100,000		165,000	165,000	165,000	165,000	0	0	0	0	0	0	165,000	0	0	0	0	121	06/20/2027	1.A
.690353-M8-7	DFC 0.030% 02/15/28		08/15/2021	Redemption	100,000		280,556	280,556	280,556	280,556	0	0	0	0	0	0	280,556	0	0	0	0	219	02/15/2028	1.A
.690353-SC-2	DFC US Agency Floating Rate 0.040% 06/15/24		09/15/2021	Redemption	100,000		175,441	175,441	175,441	175,441	0	0	0	0	0	0	175,441	0	0	0	0	130	06/15/2024	1.A
.690353-U8-8	DFC 0.030% 02/15/28		08/16/2021	Redemption	100,000		197,440	197,440	197,440	197,440	0	0	0	0	0	0	197,440	0	0	0	0	154	02/15/2028	1.A
.690353-XQ-5	DFC VRDN 0.040% 07/15/25		07/15/2021	Redemption	100,000		166,667	166,667	166,667	166,667	0	0	0	0	0	0	166,667	0	0	0	0	139	07/15/2025	1.A
.690353-ZB-3	DFC AGENCY DEBENTURES 0.040% 07/07/40		07/07/2021	Redemption	100,000		1,113	1,113	1,113	1,113	0	0	0	0	0	0	1,113	0	0	0	0	1	07/07/2040	1.A
.90376P-AB-7	INT DEV FIN CORP 0.040% 04/20/35		07/20/2021		24,750	24,750	24,750	0	0	0	0	0	0	0	0	24,750	0	0	0	0	21	04/20/2035	1.A	
.90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 0.040% 01/20/35		07/20/2021	Redemption	100,980		100,980	100,980	100,980	0	0	0	0	0	0	100,980	0	0	0	0	84	01/20/2035	1.A	
.912828-YP-9	U S TREASURY 1.500% 10/31/21		09/02/2021	J P MORGAN SEC	3,006,670	3,000,000	3,030,186	3,028,490	0	(23,054)	0	(23,054)	0	0	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	0	5,328,902	0	1,233	1,233	1,161,478	XXX	XXX		
ARKANSAS ST DEV FIN AUTH SF MT 3.100%						16,887	16,887	16,887	16,887	0	0	0	0	0	0	16,887	0	0	0	0	351	07/01/2043	1.B FE	
BRAZOS 1.584% 06/25/42						6,700,000	5,762,000	5,977,421	0	19,196	0	19,196	0	0	0	5,996,618	0	703,382	703,382	84,724	06/25/2042	1.A FE		
BRAZOS 1.586% 06/25/29						5,000,000	4,203,125	4,561,242	0	31,236	0	31,236	0	0	0	4,592,478	0	407,522	407,522	52,199	06/25/2029	1.A FE		
196479-6Z-7						504,502	504,502	504,502	504,502	0	0	0	0	0	0	504,502	0	0	0	0	10,573	08/01/2049	1.A FE	
COLORADO HSG FIN AUTH SFH 3.180% 08/01/49						105,000	105,000	110,898	110,248	0	(5,248)	0	(5,248)	0	0	105,000	0	0	0	0	3,133	05/01/2050	1.A FE	
COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG						3,028,490	0	(23,054)	0	(23,054)	0	0	0	0	0	3,005,437	0	1,233	1,233	37,908	10/31/2021	1.A		

E05. 1

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol		
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's (Amor- tization)/ Accretion	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.30316K-AE-6	FRESB 2020-SB78 X1 1.28% 06/25/40		09/01/2021	Paydown	0	0	16,802	16,328	0	(16,328)	0	0	0	0	0	0	0	0	0	0	2,040	06/25/2040	1.A	
.30318C-AJ-6	FRESB 2021-SB 82 X1 1.24% 10/25/40		09/01/2021	Paydown	0	0	7,694	0	0	(7,694)	0	0	0	0	0	0	0	0	0	0	0	675	10/25/2040	1.A
	FRESB Multifamili 2021SB86ge Pas 2021-SB86 X1																							
.30320M-AH-4	0.471% 03/25/41		09/01/2021	Paydown	0	0	21,763	0	0	(21,763)	0	0	(21,763)	0	0	0	0	0	0	0	0	516	03/25/2041	1.A
.30320U-AR-0	FRESB 2021-SB84 X1 0.667% 01/25/41		09/01/2021	Paydown	0	0	43,017	0	0	(43,017)	0	0	(43,017)	0	0	0	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	0	(5,624)	0	0	0	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	0	0	246	0	0	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	0	22	0	0	1,735	0	0	0	0	0	62	01/05/2033	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	0	0	179	0	0	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	213	211	0	(1)	0	0	(1)	0	0	211	0	0	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	0	4	0	0	930	0	0	0	0	0	43	02/01/2026	1.A
	FREDDIE MAC STRIP 270 FHS 270 300 3.000%																							
.3128HJ-17-6	08/15/42		09/01/2021	Paydown	402,477	402,477	418,262	413,139	0	(10,662)	0	0	(10,662)	0	0	402,477	0	0	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	0	(210)	0	0	34,512	0	0	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	0	(180)	0	0	18,561	0	0	0	0	0	558	05/01/2024	1.A
.3128P7-AB-6	F FG FG C91718 3.000% 08/01/33		09/01/2021	Paydown	678,558	678,558	678,028	677,996	0	572	0	0	572	0	0	678,558	0	0	0	0	0	13,345	08/01/2033	1.A
.3128P7-AD-6	F FG FG C91349 4.500% 12/01/30		09/01/2021	Paydown	148,565	148,565	154,601	152,949	0	(4,383)	0	0	(4,383)	0	0	148,565	0	0	0	0	0	4,433	12/01/2030	1.A
.3128P7-MF-7	FGLMC J10358 4.500% 07/01/24		09/01/2021	Paydown	21,764	21,764	22,186	21,924	0	(159)	0	0	(159)	0	0	21,764	0	0	0	0	0	674	07/01/2024	1.A
.3128P7-MJ-7	FGLMC J10361 4.500% 07/01/24		09/01/2021	Paydown	5,103	5,103	5,217	5,146	0	(44)	0	0	(44)	0	0	5,103	0	0	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	0	(286)	0	0	31,523	0	0	0	0	0	843	12/01/2024	1.A
.3128PR-LS-6	F FG FG J12137 4.500% 05/01/25		09/01/2021	Paydown	30,334	30,334	31,491	30,882	0	(548)	0	0	(548)	0	0	30,334	0	0	0	0	0	861	05/01/2025	1.A
.3128PR-V8-9	F FG FG J12439 4.500% 06/01/25		09/01/2021	Paydown	14,697	14,697	15,625	15,164	0	(467)	0	0	(467)	0	0	14,697	0	0	0	0	0	441	06/01/2025	1.A
.3128PR-YD-5	F FG FG J12508 4.500% 07/01/25		09/01/2021	Paydown	20,117	20,117	21,387	20,764	0	(647)	0	0	(647)	0	0	20,117	0	0	0	0	0	605	07/01/2025	1.A
.3128P7-6X-8	F FG FG J14486 3.000% 02/01/26		09/01/2021	Paydown	164,801	164,801	159,496	161,757	0	3,044	0	0	3,044	0	0	164,801	0	0	0	0	0	3,303	02/01/2026	1.A
.3128P7-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	0	(53)	0	0	1,361	0	0	0	0	0	16	03/01/2036	1.A
.3128S4-DY-0	FHARH FH 100119 2.115% 09/01/36		09/01/2021	Paydown	2,130	2,130	2,248	2,240	0	(110)	0	0	(110)	0	0	2,130	0	0	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	0	0	497	0	0	0	0	0	2	04/25/2023	1.A
.31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		09/01/2021	Paydown	66	66	70	.69	0	(2)	0	0	(2)	0	0	.66	0	0	0	0	0	3	07/01/2029	1.A
.31300L-CF-0	FHARH FH 848170 2.224% 12/01/39		09/01/2021	Paydown	138	138	144	144	0	(5)	0	0	(5)	0	0	138	0	0	0	0	0	1	12/01/2039	1.A
.31326T-DZ-5	F FG FG U80120 3.500% 12/01/32		09/01/2021	Paydown	265,996	265,996	280,335	277,891	0	(11,895)	0	0	(11,895)	0	0	265,996	0	0	0	0	0	5,857	12/01/2032	1.A
.31326T-H3-2	F FG FG U80250 3.500% 03/01/33		09/01/2021	Paydown	416,975	416,975	439,453	435,726	0	(18,750)	0	0	(18,750)	0	0	416,975	0	0	0	0	0	9,355	03/01/2033	1.A
.31326T-LE-3	F FG FG U80325 3.500% 05/01/33		09/01/2021	Paydown	552,540	552,540	582,325	577,475	0	(24,935)	0	0	(24,935)	0	0	552,540	0	0	0	0	0	13,095	05/01/2033	1.A
.3132H3-K5-1	F FG FG U90316 4.000% 10/01/42		09/01/2021	Paydown	39,170	39,170	42,138	41,954	0	(2,784)	0	0	(2,784)	0	0	39,170	0	0	0	0	0	1,075	10/01/2042	1.A
.3132H7-7X-9	F FG FG U99054 4.000% 06/01/43		09/01/2021	Paydown	739,719	739,719	796,329	792,977	0	(53,257)	0	0	(53,257)	0	0	739,719	0	0	0	0	0	20,001	06/01/2043	1.A
.3132H7-C4-4	F FG FG U99050 4.000% 10/01/42		09/01/2021	Paydown	614,983	614,983	646,500	644,127	0	(29,144)	0	0	(29,144)	0	0	614,983	0	0	0	0	0	16,631	10/01/2042	1.A
.3132J2-2X-2	F FG FG K97090 3.000% 07/01/33		09/01/2021	Paydown	595,994	595,994	586,756	586,756	0	9,239	0	0	9,239	0	0	595,994	0	0	0	0	0	11,522	07/01/2033	1.A
.313																								

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
.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	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	0	0	0	0	0	0	09/01/2025	1.A		
.313790-YC-8	FNMA FN 426507 6.000% 01/01/23		09/01/2021	Paydown		203	203	210	204	0	(1)	0	(1)	0	0	203	0	0	0	0	0	01/01/2023	1.A	
.3137A7-A4-2	FHLMC FRR 3805 DB 4.500% 10/15/37		07/01/2021	Paydown		136,269	136,269	145,297	136,381	0	(112)	0	(112)	0	0	136,269	0	0	0	0	3,577	10/15/2037	1.A	
.3137AD-U9-6	FHR FRR 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	0	137,527	0	0	0	0	12,577	12/15/2040	1.A	
.3137AF-PB-2	FHR FRR 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	0	4,844,655	0	0	0	0	127,182	08/15/2030	1.A	
.3137AP-PA-2	FMHS K018 X1 1.367% 01/25/22		09/01/2021	Paydown		0	0	0	363,272	0	0	(33,756)	0	0	0	0	0	0	0	0	37,610	01/25/2022	1.A	
.3137AS-NK-6	FMHS FMHS K019 X1 1.719% 03/25/22		09/01/2021	Paydown		0	0	0	52,018	0	0	(5,279)	0	0	0	0	0	0	0	0	4,906	03/25/2022	1.A	
.3137AV-XP-7	FHR FMHS 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	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	0	66,252	0	0	0	0	656	07/15/2042	1.A	
.3137B2-DN-7	FHR FRR 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	0	623,631	0	0	0	0	12,361	10/15/2040	1.A	
.3137B8-G5-0	FMHS K037 X1 1.095% 01/25/24		09/01/2021	Paydown		0	0	0	14,009	0	0	(14,009)	0	0	0	0	0	0	0	0	3,003	01/25/2024	1.A	
.3137BC-6T-0	FHR FRR 4361 IW 3.500% 05/15/44		09/01/2021	Paydown		215,744	215,744	214,083	214,999	0	744	0	744	0	0	215,744	0	0	0	0	4,891	05/15/2044	1.A	
.3137BD-CX-2	FMHS K039 X1 0.836% 07/25/24		09/01/2021	Paydown		0	0	0	7,562	6,874	0	(6,874)	0	(6,874)	0	0	0	0	0	0	1,599	07/25/2024	1.A FE	
.3137BE-VJ-0	FMHS K040 X1 0.843% 09/25/24		09/01/2021	Paydown		0	0	0	12,031	3,437	0	(11,711)	0	(11,711)	0	0	0	0	0	0	2,188	09/25/2024	1.A FE	
.3137BE-WS-9	FMHS Q001 XA 2.143% 02/25/32		09/01/2021	Paydown		0	0	0	2,839	0	0	(2,839)	0	(2,839)	0	0	0	0	0	0	0	46	02/25/2032	1.A
.3137BF-E4-5	FMHS K041 X1 0.661% 10/25/24		09/01/2021	Paydown		0	0	0	18,199	11,317	0	(17,185)	0	(17,185)	0	0	0	0	0	0	3,368	10/25/2024	1.A FE	
.3137BK-RK-8	FMHS K047 X1 0.247% 05/25/25		09/01/2021	Paydown		0	0	0	7,141	6,253	0	(6,253)	0	(6,253)	0	0	0	0	0	0	1,222	05/25/2025	1.A	
.3137BM-TY-2	FMHS K052 X1 0.781% 11/25/25		09/01/2021	Paydown		0	0	0	35,840	15,754	0	(34,298)	0	(34,298)	0	0	0	0	0	0	3,381	11/25/2025	1.A	
.3137BN-BH-2	FMHS K053 X1 0.019% 12/25/25		09/01/2021	Paydown		0	0	0	11,325	9,484	0	(10,437)	0	(10,437)	0	0	0	0	0	0	1,636	12/25/2025	1.A FE	
.3137BN-GU-2	FMHS K054 X1 1.303% 01/25/26		09/01/2021	Paydown		0	0	0	15,069	0	0	(15,069)	0	(15,069)	0	0	0	0	0	0	356	01/25/2026	1.A	
.3137BS-PR-8	FMHS K058 X1 0.050% 08/25/26		09/01/2021	Paydown		0	0	0	40,963	39,554	0	(39,554)	0	(39,554)	0	0	0	0	0	0	5,504	08/25/2026	1.A FE	
.3137BS-RG-0	FMHS K059 X1 0.428% 08/25/26		09/01/2021	Paydown		0	0	0	26,018	24,837	0	(24,926)	0	(24,926)	0	0	0	0	0	0	3,770	09/25/2026	1.A FE	
.3137F1-G6-9	FMHS K065 X1 0.810% 04/25/27		09/01/2021	Paydown		0	0	0	9,660	8,885	0	(8,885)	0	(8,885)	0	0	0	0	0	0	1,179	04/25/2027	1.A FE	
.3137F7-TJ-2	FMHS Q014 X 2.801% 10/25/55		09/01/2021	Paydown		0	0	0	30,686	30,501	0	(30,501)	0	(30,501)	0	0	0	0	0	0	2,618	10/25/2055	1.A FE	
.3137FC-JM-7	FMHS K070 X1 0.456% 11/25/27		09/01/2021	Paydown		0	0	0	3,492	3,221	0	(3,221)	0	(3,221)	0	0	0	0	0	0	386	11/25/2027	1.A	
.3137FL-YX-6	FMHS K092 X1 0.851% 04/25/29		09/01/2021	Paydown		0	0	0	3,247	0	0	(3,247)	0	(3,247)	0	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	0	162,310	156,879	0	(156,879)	0	(156,879)	0	0	0	0	0	0	28,891	07/25/2035	1.A	
.3137HO-H7-6	FMHS 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	0	8,301,484	0	0	0	0	0	01/25/2031	1.A	
.3137HO-H7-6	FMHS KLU3 X1 2.080% 01/25/31		09/01/2021	Paydown		7,426	0	6,866	0	0	560	0	560	0	0	7,426	0	0	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	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	0	209	0	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	(11)	0	(11)	0	0	683	0	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	0	241	0	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	0	3,273	0	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	0	2,442	0	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	0	1,046	0	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	0	424	0	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	0	13,413	0	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	0	7,176	0	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	0	3,072	0	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	0	1,949	0	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	0	12,464	0	0	0	0	584	05/01/2031	1.A	
.31387N-3G-0	FNMA FN 583499 6.500% 08/01/31		09/01/2021	Paydown		449	449	446	446	0	3	0	3	0	0	449	0	0	0	0	19	08/01/2031	1.A	
.31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		09/01/2021	Paydown		646	646	642	643	0	4	0	4	0	0	646	0	0	0	0	28	09/01/2031	1.A	
.31387W-TW-7	FNMA FN 598465 7.000% 08/01/31		09/01/2021	Paydown		2,952	2,952	3,062	3,024	0	(72)	0	(72)	0	0	2,952	0	0	0	0	138	08/01/2031	1.A	
.3138ED-YE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2021	Paydown		42,477	42,477	41,104	41,583	0	895	0	895	0	0	42,477	0	0	0	0	880	01/01/2027	1.A	
.3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		09/01/2021	Paydown		97,028	97,028	97,100	96,991	0	38	0	38	0	0	97,028	0	0	0	0	1,936	07/01/2		

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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
3138ML-MF-8	FN FN A04857 3.00% 11/01/32		09/01/2021	Paydown	352,054	352,054	351,662	0	392	0	0	392	0	0	352,054	0	0	0	0	6,885	11/01/2032	1.A	
3138MR-V8-8	FN FN A09734 3.50% 01/01/33		09/01/2021	Paydown	21,866	21,866	23,383	0	23,107	0	0	(1,241)	0	0	21,866	0	0	0	0	510	01/01/2033	1.A	
3138W15-22-0	FN FN AR7991 3.50% 03/01/33		09/01/2021	Paydown	192,820	192,820	206,197	0	203,801	0	0	(10,981)	0	0	192,820	0	0	0	0	4,237	03/01/2033	1.A	
3138W19-JV-3	FN FN AS0275 3.00% 08/01/33		09/01/2021	Paydown	134,760	134,760	134,594	0	166	0	0	166	0	0	134,760	0	0	0	0	2,823	08/01/2033	1.A	
3138W1E-NQ-8	FNMA FN A04898 3.500% 05/01/45		09/03/2021	Paydown	1,688,769	1,688,769	1,743,654	0	1,741,646	0	0	(52,877)	0	0	1,688,769	0	0	0	0	40,342	05/01/2045	1.A	
3138W1H-TV-4	FN AS7763 4.00% 08/01/46		09/01/2021	Paydown	313,677	313,677	330,121	0	329,603	0	0	(15,925)	0	0	313,677	0	0	0	0	8,287	08/01/2046	1.A	
313900-03-2	FNMA FN 653074 7.00% 07/01/32		09/01/2021	Paydown	179	179	179	0	0	0	0	0	0	0	179	0	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	0	618	0	0	(10)	0	0	608	0	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	0	14,075	0	0	646	0	0	14,722	0	0	0	0	552	09/15/2032	1.A	
31393A-S4-0	FNR 2003-II5 A 0.306% 04/25/33		09/25/2021	Paydown	435	435	435	0	0	0	0	0	0	0	435	0	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	0	43,739	0	0	(3,188)	0	0	40,551	0	0	0	0	1,627	04/25/2043	1.B FE	
31393E-LQ-0	FNW 2003-II12 246 5.000% 06/25/43		09/01/2021	Paydown	19,790	19,790	19,594	0	19,776	0	0	14	0	0	19,790	0	0	0	0	661	06/25/2043	1.A	
FREDDIE MAC - CMO FHR 2531 Z 5.500%																							
31393G-3L-6	12/15/32		09/01/2021	Paydown	41,454	41,454	38,508	0	40,124	0	0	1,331	0	0	41,454	0	0	0	0	1,492	12/15/2032	1.A	
31393U-A6-0	FNW 2003-II19 1A7 5.620% 11/25/33		09/01/2021	Paydown	53,758	53,758	57,828	0	55,695	0	0	(1,937)	0	0	53,758	0	0	0	0	1,965	11/25/2033	1.A	
31393V-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		09/01/2021	Paydown	204,280	204,280	187,108	0	198,937	0	0	5,343	0	0	204,280	0	0	0	0	6,793	07/15/2033	1.A	
31394B-R7-0	FNMA 2004-97 B 5.500% 01/25/35		09/01/2021	Paydown	129,484	129,484	144,112	0	145,015	0	0	(15,531)	0	0	129,484	0	0	0	0	4,528	01/25/2035	1.A	
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		09/01/2021	Paydown	505,361	505,361	512,067	0	507,327	0	0	(1,966)	0	0	505,361	0	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	0	155,717	0	0	(1,181)	0	0	154,537	0	0	0	0	5,072	02/15/2034	1.A	
31394R-VI-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2021	Paydown	62,680	62,680	60,841	0	61,854	0	0	827	0	0	62,680	0	0	0	0	2,427	03/15/2034	1.A	
31396G-6F-1	FNR 2009-69 MB 5.000% 09/25/39		09/01/2021	Paydown	94,638	94,638	102,860	0	108,379	0	0	(13,741)	0	0	94,638	0	0	0	0	3,184	09/25/2039	1.A	
31396D-KJ-7	FNR 2009-52 DA 4.000% 07/25/24		09/01/2021	Paydown	310	310	323	0	314	0	0	(4)	0	0	310	0	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	0	76,108	0	0	(10,357)	0	0	65,752	0	0	0	0	2,570	05/15/2036	1.A	
31397N-LM-5	FNR 2009-11 MB 5.000% 03/25/29		09/01/2021	Paydown	68,643	68,643	75,979	0	70,627	0	0	(1,984)	0	0	68,643	0	0	0	0	2,289	03/25/2029	1.A	
31398E-J6-2	FMIS FHR 3539 YB 4.000% 06/15/24		09/01/2021	Paydown	167,369	167,369	158,164	0	165,828	0	0	1,541	0	0	167,369	0	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	0	23,593	0	0	263	0	0	23,856	0	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	0	31,161	0	0	20	0	0	31,181	0	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	0	65,585	0	0	120	0	0	65,705	0	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	0	111,501	0	0	78	0	0	111,580	0	0	0	0	3,362	11/15/2024	1.A	
31398L-KO-0	FHR FHR 3612 JB 4.500% 12/15/24		09/01/2021	Paydown	223,118	223,118	223,083	0	222,795	0	0	333	0	0	223,118	0	0	0	0	6,584	12/15/2024	1.A	
31398L-N9-5	FHR FHR 3627 OH 4.000% 01/15/25		09/01/2021	Paydown	133,126	133,126	140,074	0	134,493	0	0	(1,367)	0	0	133,126	0	0	0	0	3,572	01/15/2025	1.A	
31398L-WY-0	FHR FHR 3619 EU 4.500% 01/15/25		09/01/2021	Paydown	149,579	149,579	149,322	0	149,318	0	0	261	0	0	149,579	0	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	0	58,982	0	0	607	0	0	59,589	0	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	0	40,476	0	0	403	0	0	40,879	0	0	0	0	1,089	03/25/2025	1.A	
31398N-HK-3	FNMA 2010-10 DB 4.500% 09/25/25		09/01/2021	Paydown	201,535	201,535	219,043	0	203,168	0	0	(1,634)	0	0	201,535	0	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	0	32,319	0	0	154	0	0	32,473	0	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	0	53,915	0	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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol								
											11 Current Year's Tempora- ry Impair- ment Recog- nized	12 Current Year's Other Than Tempora- ry Carrying Value	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Change in Book/ Adjusted Carrying Value	15 Total Foreign Change in Book/ Adjusted Carrying Value															
.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	0	0	0	0	0	0	0	0	0	39,320	10/01/2048	1.A						
.31412E-CK-0	FNMA FN 922674 2.252% 04/01/36		09/01/2021	Paydown		299	299	314	312	0	(13)	0	(13)	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	1,282	07/01/2024	1.A			
.31417C-0F-5	FN FN AB5851 3.000% 08/01/32		09/01/2021	Paydown		365,635	365,635	363,236	363,522	0	2,113	0	2,113	0	0	0	0	0	0	0	0	0	0	0	0	7,232	08/01/2032	1.A		
.31417C-R8-0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	2,620	07/01/2033	1.A		
.31417T-R2-6	FNMA FN AC6804 4.000% 01/01/25		09/01/2021	Paydown		104,967	104,967	107,230	105,896	0	(929)	0	(929)	0	0	0	0	0	0	0	0	0	0	0	0	0	2,803	01/01/2025	1.A	
.31417V-R5-4	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	0	0	0	0	0	0	0	0	0	0	0	0	2,946	01/01/2025	1.A	
.31417V-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	0	0	0	0	0	0	0	0	0	0	0	0	1,194	06/01/2024	1.A	
.31417V-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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	5,845	08/01/2033	1.A	
.31418A-YD-4	FN FN MA1601 3.000% 10/01/33		09/01/2021	Paydown		786,295	786,295	784,575	784,596	0	1,700	0	1,700	0	0	0	0	0	0	0	0	0	0	0	0	0	15,585	10/01/2033	1.A	
.31418B-SK-8	FN FN MA2642 3.000% 06/01/46		09/01/2021	Paydown		759,686	759,686	770,488	770,179	0	(10,493)	0	(10,493)	0	0	0	0	0	0	0	0	0	0	0	0	0	14,813	06/01/2046	1.A	
.31418C-VJ-7	FN FN MA3412 3.500% 07/01/38		09/01/2021	Paydown		498,142	498,142	517,756	517,380	0	(19,288)	0	(19,288)	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	6	09/01/2022	1.A	
.31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		09/01/2021	Paydown	100,0000	44,515	44,515	45,280	44,862	0	(347)	0	(347)	0	0	0	0	0	0	0	0	0	0	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	64,650	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,285	01/01/2036	1.A FE	
.454624-8H-3	IN ST BD BK REV SER C 3.589% 01/15/22		07/15/2021	Redemption	100,0000	1,240,000	1,240,000	1,240,000	1,240,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	44,504	01/15/2022	1.B FE
.594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/02/2021	Various		800,000	800,000	725,138	732,834	0	67,166	0	67,166	0	0	0	0	0	0	0	0	0	0	0	0	0	21,000	12/01/2041	1.C FE	
.60416S-II-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		09/02/2021	Redemption	100,0000	195,000	195,000	195,000	195,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	6,028	07/01/2034	1.B FE
.62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.260% 09/01/30		09/30/2021	Call	100,0000	1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3,234	09/01/2030	1.F FE
.62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.260% 04/01/52		09/14/2021	Call	100,0000	3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,202	04/01/2052	1.F FE
.63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		07/01/2021	Redemption	100,0000	15,000	15,000	15,000	15,000</td																					

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	Show All Long Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter					16	17	18	19	20	21	22	
										Change In Book/Adjusted Carrying Value												
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol		
.92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/03/2021	Redemption 100.0000			.118,376	.118,376	.118,376	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			.271,613	.271,613	.271,613	0	0	0	0	.271,613	0	0	0	28,213	12/25/2043	1.A FE		
.92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		09/03/2021	Paydown			.419,961	.419,961	.419,961	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	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			.301,228	.301,228	.301,228	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 3.250% 08/25/42		09/03/2021	Various			.182,273	.182,273	.182,273	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	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
.72304T-AA-6	PINEBRIDGE 6.000% 09/30/33		09/03/2021	Redemption 100.0000			.5,119,556	.5,119,556	.5,119,556	.1,508,282	0	0	0	.5,119,556	0	0	0	81,351	09/30/2033	2.B PL		
.000780-QH-3	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2021	Paydown			.30,437	.30,437	.26,252	.26,992	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	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	.31,214	0	0	0	1,364	04/25/2031	1.D FM	
.00287Y-CR-8	ABBVIE 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
.00437S-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	ADMSO 2018-1 A 4.810% 11/15/48		09/15/2021	Paydown			.86,513	.86,513	.87,180	.86,981	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	.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	.61,532	0	0	0	1,396	11/25/2044	1.D FM		
.00841L-AY-2	ABMT 2014-3 B3 3.820% 11/25/44		09/01/2021	Paydown			.145,067	.145,067	.143,770	.144,301	0	.766	0	.145,067	0	0	0	3,621	11/25/2044	1.D FM		
.00841L-AB-9	ABMT 2014-3 B4 3.820% 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	.801,775	.801,775	0	.334	0	.334	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	CIVALT 2006-39CB 11A 6.000% 01/25/37		09/01/2021	Paydown			.43,177	.43,177	.42,777	.36,195	0	8,248	0	8,248	0	.43,177	0	0	0	1,800	01/25/2037	1.D FM
.02151F-AF-6	CIVALT 2007-21CB 11A 6.000% 09/25/37		09/01/2021	Paydown			.45,855	.45,855	.47,932	.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			.155,906	.155,906	.154,153	.154,826	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
.02530H-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-SFR1 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
.02666AA-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2021	Paydown			.29,071	.29,071	.29,048	.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	
.03066M-AD-8	AMCAR 2018-3 A3 3.380% 07/18/23		09/18/2021	Paydown			.49,958	.49,958	.50,253	.50,253	0	(295)	0	(295)	0	.49,958	0	0	0	.554	07/18/2023	1.A FE
.03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2021	Paydown			2	2	2	2	0	0	0	0	0	0	0	0	0	0	0	
.038779-AB-0	ARBY'S 2020-1A2 3.237% 07/30/50		07/30/2021	Paydown			.35,000	.35,000	.35,000	.35,000	0	0	0	0	0	0	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	.5,297,700	.5,000,000	.4,940,550	0	.8,554	0	.8,554	0	.4,957,463	0	42,537	04/27/2025	1.F FE		
.045054-AD-5	ASHTEALE CAPITAL INC 4.125% 08/15/25		08/18/2021	Call 102,0630			.3,061,890	.3,061,890	.3,000,000	.2,790,000	0	.2,846,556	0	.18,899	0	.2,865,455	0	134,545	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	.23,338	.23,338	0	(3)	0	(3)	0	.23,334	0	0	0	.205	02/15/2024	1.F FE
.05377R-CK-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	BAMLI 2016-FR13 B 1.900% 08/27/45		07/27/2021	BANK of AMERICA SEC			.9,546,053	.9,546,053	.9,558,000	.8,663,431	0	.9,080,106	0	.162,458	0	.9,242,563	0	303,489	08/27/2045	1.D FM		
.05551V-BK-8	1.433% 07/15/54		09/01/2021	Paydown			0	0	.8,909	.8,909	0	(8,909)	0	(8,909)	0	0	0	0	0	.159	07/15/2054	1.A FE
.05604A-AA-3	BIVAY 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	.431,790	.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	.64,689	.64,689	0	100	0	100	0	.64,789	0	0	0	.590	10/15/2036	1.D FM
.05607Q-AA-6	BX 2020-BXL A 0.884% 12/15/36		09/15/2021	Paydown			.2,444,626	.2,444,626	.2,446,185	.2,446,185	0	(1,541)	0	(1,541)	0	.2,444,626	0	0	0	.14,999		

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative Symbol	
	BXHPP Trust 2021FILM 2021-FILM D 1.584%	08/15/36	08/18/2021	SOCIETE GENERALE			1,503,750	1,500,000	0	0	0	0	0	1,500,000	0	3,750	3,750	0	08/15/2036	2.C FE	
.05609J-AN-2	BA4A 2006-7 A6 0.000%	10/25/36	09/01/2021	Paydown			39,571	39,571	0	0	0	0	0	39,571	0	0	0	0	10/25/2036	1.D FM	
.059469-AF-3	BAFC 2005-5 2A1 5.500%	09/25/35	09/01/2021	Paydown			1,414	1,409	0	0	0	0	0	1,414	0	0	0	0	09/25/2035	1.D FM	
.05946X-E7-4	BAFC 2004-3 1A1 5.500%	10/25/34	09/01/2021	Paydown			152,022	152,022	0	0	0	0	0	152,022	0	0	0	0	10/25/2034	1.D FM	
.05946X-U9-2	BAFC 2005-7 4A3 5.750%	11/25/35	09/01/2021	Paydown			107,021	107,021	0	0	0	0	0	107,021	0	0	0	0	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	0	0	0	0	0	15,386	0	0	0	0	08/25/2035	1.D FM	
.05949C-PJ-9	BAOMS 2005-L 2A3 2.729%	01/25/36	09/01/2021	Paydown			91,011	91,935	0	0	0	0	0	91,011	0	0	0	0	01/25/2036	2.B FM	
.05950P-AJ-2	BAFC 2006-H 3A2 2.866%	09/20/46	09/01/2021	Paydown			83,894	89,038	0	0	0	0	0	83,894	0	0	0	0	09/20/2046	1.D FM	
.059515-BF-2	BAFC 2007-3 XA2 5.500%	09/25/34	09/01/2021	Paydown			169,712	172,012	0	0	0	0	0	169,712	0	0	0	0	09/25/2034	1.D FM	
.05951F-AG-9	BAFC 2007-1 TA5 6.590%	01/25/37	09/01/2021	Paydown			88,530	88,279	0	0	0	0	0	88,530	0	0	0	0	01/25/2037	3.B FM	
.06054M-AF-0	BACM 2016-LB1 TA XA 1.977%	07/15/49	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	07/15/2049	1.A FE	
.06540T-AE-0	BANK 2018-BN11 XA 0.619%	03/15/61	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	03/15/2061	1.A FE	
.06541F-BB-4	BANK 2017-BN14 XA 1.545%	05/15/50	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	1,276	0	0	0	0	04/25/2033	1.D FM	
.08163A-AF-0	BMARK 2020-B18 XA 1.918%	07/15/53	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	07/15/2053	1.A FE	
.10240*-AA-7	BOWIE ACQ LLC PP 3.920%	09/30/38	07/01/2021	Redemption	100,000.0000		356,854	356,854	0	0	0	0	0	356,854	0	0	0	0	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	0	0	0	0	0	254,666	0	0	0	0	10/25/2063	1.A FE	
.11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800%	09/20/31	09/20/2021	Redemption	100,000.0000		91,647	91,647	0	0	0	0	0	91,647	0	0	0	0	09/20/2031	1.F FE	
.11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300%	12/15/32	09/15/2021	Redemption	100,000.0000		114,995	114,995	0	0	0	0	0	114,995	0	0	0	0	09/15/2032	1.F FE	
.11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250%	11/15/32	08/15/2021	Redemption	100,000.0000		36,987	36,987	0	0	0	0	0	36,987	0	0	0	0	11/15/2032	1.G FE	
.11120V-AD-5	BRIMOR OPERATING PART 3.250%	09/15/23	09/02/2021	Call	105,1000		3,153,000	3,000,000	0	0	0	0	0	2,997,514	0	0	0	0	09/15/2023	2.C FE	
.1248ME-AG-4	CBASS 2007-CB4 A2D 3.785%	04/25/37	09/01/2021	Paydown			54,611	54,611	0	0	0	0	0	54,611	0	0	0	0	04/25/2037	1.D FM	
.1248MG-AX-2	CBASS 2007-CB1 AF1B 3.200%	01/25/37	09/01/2021	Paydown			1,662	1,662	0	0	0	0	0	1,662	0	0	0	0	01/25/2037	1.D FM	
.12508V-AC-7	COS 2018-1 B 3.090%	06/16/25	08/14/2021	Paydown			125,841	125,841	0	0	0	0	0	125,841	0	0	0	0	06/16/2025	1.A FE	
.12529H-AL-8	CMFT 2020-AB1 A 1.943%	09/25/50	09/25/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	09/25/2050	1.A FE	
.12529L-AL-8	CMFT 2020-HB4 A 0.946%	12/26/30	09/25/2021	Paydown			13,595	13,595	0	0	0	0	0	13,595	0	0	0	0	12/26/2030	1.A FE	
.12531W-AZ-5	CFCRE 2016-C3 ASB 3.688%	01/10/48	09/01/2021	Paydown			465,068	478,995	0	0	0	0	0	465,068	0	0	0	0	01/10/2048	1.D FM	
.12543P-AQ-6	CINH 2006-21 A15 6.000%	02/25/37	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	02/25/2037	6. FM		
.12563L-AS-6	CLIF 2020-3A 2.070%	10/18/45	09/18/2021	Paydown			616,667	616,667	0	0	0	0	0	616,667	0	0	0	0	10/18/2045	1.F FE	
	CMFT Net Lease M20211 suer L 2021-1 A1						35,246	35,246	0	0	0	0	0	35,246	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			0	0	0	0	0	0	0	0	0	0	0	0	07/20/2051	1.A FE	
.12575A-AB-3	COMM Mortgage Tr2013R12 2013-CR12 ASB		09/20/2021	Paydown			40,004	40,004	0	0	0	0	0	40,004	0	0	0	0	07/20/2051	1.A FE	
.12591K-AC-9	3.623% 10/10/46		09/01/2021	Paydown			7,504	7,504	0	0	0	0	0	7,504	0	0	0	0	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	1,828,674	0	0	0	0	0	1,828,674	0	0	0	0	08/10/2047	1.D FM	
.12591P-AR-7	COMM 2014-UR15 ASB 3.595%	02/10/47	09/01/2021	Paydown			865,417	865,417	0	0	0	0	0	865,417	0	0	0	0	02/10/2047	1.D FM	
.12591U-AD-5	COMM 2014-UBS5 ASB 3.472%	03/10/47	09/01/2021	Paydown			640,671	640,671	0	0	0	0	0	640,671	0	0	0	0	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	1,065,312	0	0	0	0	0	1,065,312	0	0	0	0	04/10/2047	1.D FM	
.12591Y-AB-2	COMM 2014-UBS3 ASB 3.367%	06/10/47	09/01/2021	Paydown			496,616	496,616	0	0	0	0	0	496,616	0	0	0	0	06/10/2047	1.D FM	
.12592L-BG-6	COMM 2014-CR24 ASB 3.305%	11/10/47	09/01/2021	Paydown			210,004	216,294	0	0	0	0	0	210,004	0	0	0	0	09/01/2047	1.D FM	
.12592L-BK-7	COMM 2014-CR24 XA 1.151%	11/10/47	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	11/10/2047	1.A FE	
.12592P-BG-7	COMM 2014-UBS6 XA 1.025%	12/10/47	09/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	12/10/2047	1.A FE	
.12592P-AH-5	CSMLT 2015-1 A4 3.500%	05/25/45	09/01/2021	Paydown			824,634	824,634	0	0	0	0	0	824,634	0	0	0	0	05/25/2045	1.D FM	
.12593F-BB-9	COMM 2015-LC12 ASB 3.421%	07/10/48	09/01/2021	Paydown			102,008	105,065	0	0	0	0	0	102,008	0	0	0	0	07/10/2048	1.D FM	
.12593J-BG-9	COMM 2015-CR24 ASB 3.445%	08/10/48	09/01/2021	Paydown			512,506	512,506	0	0	0	0	0	512,506	0	0	0	0	08/10/2048	1.D FM	
	CPS Auto Trus 2020C 2020-C A 0.630%		09/15/2021				47,287	47,285	0	0	0	0	0	47,287	0	0	0	0	09/15/2024	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	0	0	0	0	0	2,368,746	0	0	0	0	09/06/2044	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol		
12623S-AF-7	COMM 2012-CR5 XA 1.648% 12/10/45		09/01/2021	Paydown		0	10,961	7,547	0	(7,547)	0	0	0	0	0	0	0	0	0	3,503	12/10/2045	1.A FE	
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		09/01/2021	Paydown		0	28,214	28,578	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2045	1.D FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/01/2021	Paydown		0	917,262	893,024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		09/01/2021	Paydown		0	486,495	501,068	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		09/01/2021	Paydown		0	776,463	799,749	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2021	Paydown		0	181,544	181,544	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2021	Paydown		0	79,367	33,879	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 10/10/47		09/01/2021	Paydown		0	491,669	506,403	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12646U-AF-5	CSMC 2013-IVR1 B4 3.441% 03/25/43		09/01/2021	Paydown		0	366,873	370,975	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12646W-AS-3	CSMC 2013-IVR2 B2 3.425% 04/25/43		09/01/2021	Paydown		0	546,765	546,765	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12647G-CP-1	CSMC 2013-IVR4 B3 3.446% 07/25/43		09/01/2021	Paydown		0	452,338	432,266	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12647M-DU-6	CSMC 2013-6 B3 3.295% 08/25/43		09/01/2021	Paydown		0	394,244	394,244	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12647P-AP-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2021	Paydown		0	119,795	119,795	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12649D-AP-8	CSMC 2014-WIN2 B1 3.892% 10/25/44		09/01/2021	Paydown		0	191,434	191,434	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12649G-AQ-9	CSMC 2014-OAK1 B3 3.691% 11/25/44		09/01/2021	Paydown		0	111,392	111,392	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12649K-AR-7	CSMC 2014-OAK1 B4 3.691% 11/25/44		09/01/2021	Paydown		0	117,793	120,811	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2021	Paydown		0	268,265	268,265	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12649K-AX-5	CSMC 2015-WIN1 B4 3.817% 12/25/44		09/01/2021	Paydown		0	523,660	523,660	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12653T-AJ-1	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2021	Paydown		0	1,412,041	1,379,167	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12655H-AA-3	COMM 2019-ICM A 0.984% 10/15/34		09/15/2021	Paydown		0	24,628,097	24,628,097	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12655H-AN-5	COMM 2019-ICM E 1.834% 10/15/34		09/15/2021	Paydown		0	258,593	258,593	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12663Q-AA-3	CVI PARTNERS/CVII ROGE 9.250% 06/15/23		09/23/2021	Call 100.0000		0	22,000	22,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667F-3U-7	CIWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2021	Paydown		0	74,055	74,055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667F-5E-1	CIWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2021	Paydown		0	30,269	32,697	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667F-EG-6	CIWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2021	Paydown		0	33,154	33,154	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667F-JL-0	CIWALT 2004-12CB 1A1 5.000% 10/25/49		09/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667G-7H-0	CIWALT 2005-4GB 1A4 5.500% 10/25/35		09/01/2021	Paydown		0	80,633	81,644	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667G-AH-6	CIWALT 2005-13CB 1A8 5.500% 05/25/35		09/01/2021	Paydown		0	129,402	129,282	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667G-BD-4	CIWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2021	Paydown		0	94,477	94,477	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667G-PV-9	CIWALT 2005-2CB 1A3 5.500% 07/25/35		09/01/2021	Paydown		0	58,283	57,812	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2021	Paydown		0	38,394	38,966	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12668A-AL-9	CIWALT 2005-47CB 1A1 5.500% 10/25/35		09/01/2021	Paydown		0	62,342	72,683	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12668A-MH-5	CIWALT 2005-49CB 1A3 5.500% 11/25/35		09/01/2021	Paydown		0	144,380	144,380	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12668A-NW-1	CIWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2021	Paydown		0	108,986	109,697	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12668B-YF-4	CIWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2021	Paydown		0	39,205	59,231	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12668B-AU-4	CIWALT 2007-4 A5W 4.564% 04/25/47		08/01/2021	Paydown		0	6,943	6,943	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669A-HK-7	CIWHL 2005-25 A6 5.500% 11/25/35		09/01/2021	Paydown		0	102,253	103,050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669A-JX-7	CIWHL 2005-24 A7 5.500% 11/25/35		09/01/2021	Paydown		0	6,766	6,065	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669A-KZ-0	CIWHL 2005-24 A33 5.500% 11/25/35		09/01/2021	Paydown		0	4,113	3,690	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669F-RG-0	CIWHL 2004-4 A5 5.250% 05/25/34		09/01/2021	Paydown		0	31,182	31,182	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669F-UC-5	CIWHL 2004-9 A7 5.250% 06/25/34		09/01/2021	Paydown		0	32,787	30,781	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669G-II5-6	CIWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2021	Paydown		0	6,218	8,617	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12685J-AC-9	CABLE ONE INC. 4.000% 11/15/30		07/23/2021	JEFFERIES & CO		0	2,685,995	2,666,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A		09/25/2021	Paydown		0	614,355	614,355	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		09/25/2021	Paydown		0	603,966	603,966	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14913R-2E-6	CATERPILLAR FINL SERVICE INC. 0.358% 01/06/22		09/10/2021	Paydown		0	6,855,069	6,850,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15132E-LC-0	CDMC 2005-1 A5 5.262% 02/18/35		09/01/2021	Paydown		0	96,274	96,274	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15137T-AA-8	CENTENE ESCROW I CORP. 5.375% 06/01/26		08/13/2021	Various		0	4,716,766	4,534,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16411R-AJ-8	CHENERIE ENERGY INC. 4.625% 10/15/28		07/13/2021	Tax Free Exchange		0	492,939	474,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		07/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2021	Paydown		0	8,117	3,999	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
173100-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		09/01/2021	Paydown		0	7,997	8,127	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
173100-AT-2	Cascade Funding 2019RM3 Trust 2																						

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and SVO Adminstrative 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	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	0	.197	09/10/2045	1.D FM
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	0	.182	04/10/2046	1.D FM
17321U-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	0	.6,932	09/10/2046	1.D FM
17321L-AA-7	CMLTI 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	0	.7,119	10/25/2043	1.D FM
17322W-AA-2	CMLTI 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	0	.4,191	06/25/2044	1.D FM
17323E-AQ-6	CMLTI 2014-J2 B1 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	0	.7,286	11/25/2044	1.D FM
17323M-AA-3	CMLTI 2015-A1 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	0	.5,861	06/25/2058	1.D FM
17324D-BA-1	CGMT 2015-P1 XA 0.858% 09/15/48		09/01/2021	Paydown		0	.0	.0	.39,501	0	0	0	0	.39,501	0	0	0	0	0	.3,306	09/15/2048	1.A FE
17328R-BE-8	CGMT 2020-GC46 XA 1.106% 02/15/53		09/01/2021	Paydown		0	.0	.0	.6,989	0	.6,567	0	0	0	.6,567	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	0	0	0	.172	0	0	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	.71,238	.72,989	.72,249	0	-.1,012	0	-.1,012	0	.71,238	0	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	0	0	0	0	.3,000,000	0	0	0	0	.102,000	09/01/2021	1.F FE
21867G-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	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	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	0	.1,274	07/25/2033	1.D FM
22541S-N3-8	CSFB 2004-B 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	0	.6,067	12/25/2034	1.D FM
22545B-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	0	.4,653	07/25/2035	1.D FM
22545B-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	0	.3,543	06/25/2035	1.D FM
22547D-M6-7	CSMC 2006-3 1A44 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	0	.1,511	04/25/2036	1.D FM
22547D-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2021	Paydown		245,633	.245,633	.245,633	.245,633	0	.209,079	0	.209,079	0	.245,633	0	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	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	0	.1,094	06/25/2036	1.D FM
23304G-AF-8	DNK 2017-1A A2II 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	0	.605	11/20/2047	2.B FE
23331J-AB-4	DTE ENERGY COMPANY PFD 3.700% 08/01/23		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	.135,634	.135,634	08/01/2023	2.C FE
23333J-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	.190,949	.190,949	07/07/2021	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	0	.715	11/15/2024	1.C FE
DT Auto Owner Tr2020A 2020-2A A 1.140%																						
23343R-AA-6	JOHN DEERE CAPITAL 3.900% 07/12/21		09/15/2021	Paydown		.27,994	.27,994	.27,994	.27,994	0	0	0	0	0	.27,994	0	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	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	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	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	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	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	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	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	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	.37,500	0	0	0	0	.325	04/25/2051	2.A FE	
25820T-AK-3	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	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	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	.22,500	.22,500	0	0	0	0	0	.22,500	0	0	0	0	.783	04/20/2049	2.C FE
26208L-AE-9	HONK 2019-2A A2 3.981% 10/20/49		07/20/2021	Paydown		.25,000	.25,000	.25,000	.25,000	0	0	0	0	0	.25,000	0	0	0	0	.746	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2021	Paydown		.28,125	.28,125	.28,281	.25,000	0	-.156	0	-.156	0	.28,125	0	0	0	0	.769	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2021	Paydown		.13,125	.13,125	.13,125	.0	0	0	0	0	.13,125	0	0	0	0	.255	01/20/2051	2.C FE	
26225A-AA-4	DUKE REALTY CORP 3.625% 04/15/23		09/15/2021	Paydown		.26,485	.26,485	.26,485	.0	0	0	0	0	.26,485	0	0	0	0	.47	04/15/2024	1.A FE	
26441Y-AJ-5	DUKE REALTY CORP 3.625% 04/15/23		08/08/2021	Call 105,2531		.7,211,942	.6,852,000	.6,944,708	.6,882,115	0	-.8,676	0	-.8,676	0	.6,873,439	0	-.21,439	-.21,439	.562,099			

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and SVO Administrative Symbol			
.28932M-AG-0	ELM RD GENERATING STAT 4.67% 01/19/31		07/19/2021	Redemption	100,0000			25,137	25,137	25,137	0	0	0	0	25,137	0	0	0	0	1,175	01/19/2031	1.FE		
.29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		07/01/2021	Various					(153)	(153)	(148)	(.15)	0	0	(153)	0	0	0	0	0	06/30/2043	1.G PL		
.294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		09/01/2021	Paydown				211,064	211,064	209,836	0	1,228	0	1,228	0	211,064	0	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	161,925	0	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	202,342	0	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	861,171	0	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	52,308	0	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	59,376	0	(.289)	0	(.289)	0	59,087	0	0	0	0	775	09/15/2023	1.C FE	
Exeter Automobiles 2020Aables 2020-2A A																								
.30167Y-AA-9	1.130% 08/15/23		09/15/2021	Paydown				24,868	24,868	24,868	24,868	0	0	0	0	24,868	0	0	0	0	.90	08/15/2023	1.A FE	
.30291Y-AJ-9	FRMFM 2014-K116 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	0	1,022	08/25/2047	1.D FM
.302972-AN-4	FRMFM Mortgage T2019K89 2019-K89 X2A 0.100%		01/25/2029	Paydown				0	0	2,870	0	0	(2,870)	0	(2,870)	0	0	0	0	0	0	01/25/2029	1.A FE	
.30297R-AA-7	FRMFM Mortgage T2018K84 2018-K84 X2A 0.100%		10/25/28	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	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	51,460	0	(.733)	0	(.733)	0	50,727	0	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	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	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	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	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	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	0	.97	10/30/2048	2.B FE
Focus Brands Fun2017A 2017-1A A21B 3.857%																								
.34417R-AA-4	FORE 2017-1A A2 1.787% 11/16/35		07/30/2021	Paydown				18,750	18,750	.18,742	0	0	8	0	8	0	18,750	0	0	0	0	.362	04/30/2047	2.B FE
.34719R-AC-5	FORE 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	0	122,217	11/16/2035	1.A FE
.34719R-AD-3	FORE 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	0	182,334	11/16/2035	1.D FE
.34719R-AF-8	FORE 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	19,250,000	0	0	0	0	615,957	11/16/2035	2.C FE	
GE CAPITAL MTG SERVICES INC 1998-HE1 A7																								
.36158G-BB-3	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	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	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-AG-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	0	3,309	08/10/2046	1.D FM
.36198P-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	
.36222M-BH-6	GSR 2007-3F 247 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	0	1,213	05/25/2037	3.B FM
.36222M-BH-5	GSR 2007-3F 144 5.000% 05/25/37		09/01/2021	Paydown				10,734	10,737	.10,118	.11,819	0	(.1,085)	0	(.1,085)	0	10,734	0	0	0	0	441	05/25/2037	2.B FM
.36223A-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	0	.572	02/25/2036	1.D FM
.36234A-MR-7	GSAMP 2005-7F 246 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	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	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-SO4A 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	0	.101,986	06/15/2036	1.A FE
.36257X-AG-6	GSMS 2019-SO40 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	7,835,000	0	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	0	.1,502	06/17/2024	1.C FE
.36258J-AA-8	GCAR 2020-1A B 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	0	.176	02/15/2024	1.A FE
.36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8		09/01/2021	Paydown				217,019	217,019	.222,478	0	0	(.5,459)	0	(.5,459)	0	217,019	0	0	0	0	.688	01/25/2052	1.A FE
.36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2		09/01/2021	Paydown				621,925	621,925	.629,310	0	0	(.7,385)	0	(.7,385)	0	621,925	0	0	0	0	.2,388	11/25/2051	1.A FE
.36262W-JJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8		09/01/																					

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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con- tractual Maturity Date	21 Bond Interest/ Stock Dividends Received During Year	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Admini- strative Symbol	
.38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485%		08/15/41																		247	08/15/2041	1.G Z
.38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		07/27/2021	PAYDOWN																	44,753	02/10/2025	2.C FE
.411707-AD-4	HNGRY 2018-1A A21 4.958% 06/20/48		09/20/2021	PAYDOWN																	0	0	2,022
.411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2021	PAYDOWN																	0	0	1,569
.428060-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		07/01/2021	PAYDOWN																	0	0	24,828
.428060-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		07/01/2021	PAYDOWN																	0	0	14,312
.428060-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		07/01/2021	PAYDOWN																	0	0	16,071
.428060-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		07/01/2021	PAYDOWN																	0	0	12,611
.43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		09/25/2021	PAYDOWN																	0	0	1,396
.437089-AE-5	INTEL 2006-1 A5 6.522% 05/25/36		09/01/2021	PAYDOWN																	0	0	0
.43730T-AA-1	HPA 2017-1 A 0.901% 07/17/34		09/17/2021	PAYDOWN																	0	0	0
.451102-CA-3	ICAHN ENTERPRISES/FIN 4.375% 02/01/29		07/12/2021	TAX FREE EXCHANGE																	0	0	0
.45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		09/01/2021	PAYDOWN																	0	0	1,172
.45660L-3H-0	RAST 2005-A15 A2 5.750% 02/25/36		09/01/2021	PAYDOWN																	0	0	0
.45660L-3K-3	RAST 2005-A15 A4 5.750% 02/25/36		09/01/2021	PAYDOWN																	0	0	0
.45660L-3T-3	RAST 2005-A15 A23 6.000% 02/25/36		09/01/2021	PAYDOWN																	0	0	0
.45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2021	PAYDOWN																	0	0	0
.457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/16/2021	VARIOUS																	0	0	0
.46185H-AA-0	IHSFR 2018-SFR2 A 0.984% 06/17/37		09/17/2021	PAYDOWN																	0	0	0
.46185H-AC-6	IHSFR 2018-SFR2 B 1.164% 06/17/37		08/17/2021	PAYDOWN																	0	0	0
	IRWIN HOME EQUITY 2006-1 A24 6.060%																			0	0	0	
.464126-DA-6	09/25/35		09/01/2021	PAYDOWN																0	0	0	
.464120-AE-7	IRIHE 2006-2 A24 6.670% 02/25/36		09/01/2021	PAYDOWN																0	0	0	
.46412R-AD-7	IRIHE 2007-1 A23 6.650% 08/25/37		09/01/2021	PAYDOWN																0	0	0	
.46590M-AT-7	JPMCC 2016-JP2 XA 1.940% 08/15/49		09/01/2021	PAYDOWN																0	0	0	
.46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		09/01/2021	PAYDOWN																0	0	0	
	JP Morgan Mortg 2017-2021-7 A3 2.500%																		0	0	0		
.46592N-AC-0	11/25/51		09/01/2021	PAYDOWN																0	0	0	
.46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2021	PAYDOWN																0	0	0	
	321 Henderson Re20131A s LLC 2013-1A A																		0	0	0		
.46617F-AA-2	3.220% 04/15/67		09/15/2021	PAYDOWN																0	0	0	
.46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2021	PAYDOWN																0	0	0	
.46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		08/01/2021	PAYDOWN																0	0	0	
.46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		09/01/2021	PAYDOWN																0	0	0	
.46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2021	PAYDOWN																0	0	0	
.46630L-AE-4	JPMAC 2007-CH1 AF4 4.730% 11/25/36		09/01/2021	PAYDOWN																0	0	0	
.46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		09/01/2021	PAYDOWN																0	0	0	
.46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		09/01/2021	PAYDOWN																0	0	0	
.46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2021	PAYDOWN																0	0	0	
.46640M-AT-7	JPMMT 2013-3 B3 3.366% 07/25/43		09/01/2021	PAYDOWN																0	0	0	
.46640N-AG-3	JPNBB 2013-C15 XA 1.201% 11/15/45		09/01/2021	PAYDOWN																0	0	0	
.46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2021	PAYDOWN																0	0	0	
.46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2021	PAYDOWN																0	0	0	
.46642E-AZ-9	JPNBB 2014-C21 ASB 3.428% 08/15/47		09/01/2021	PAYDOWN																0	0	0	
.46642E-AZ-6	JPMCC 2014-C13 ASB 3.414% 01/15/46		09/01/2021	PAYDOWN																0	0	0	
.46642E-BA-3	JPNBB 2014-C21 XA 1.121% 08/15/47		09/01/2021	PAYDOWN																0	0	0	
.46642H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		09/01/2021	PAYDOWN																0	0	0	
.46648H-AY-9	JPMMT 2017-2 B1 3.676% 05/25/47		09/01/2021	PAYDOWN																0	0	0	
.46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		09/01/2021	PAYDOWN																0	0	0	
.46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		09/01/2021	PAYDOWN																0	0	0	
.46649H-AN-2	JPMMT 2017-1 A13 3.500% 12/25/48		09/01/2021	PAYDOWN																0	0	0	
.46649H-AY-8	JPMMT 2017-6 B1 3.796% 12/25/48		09/01/2021	PAYDOWN																0	0	0	
.46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		09/15/2021	PAYDOWN																0	0	0	
.46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		09/15/2021																				

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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol				
															11	12	13	14	15											
.46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		.09/15/2021	Paydown		348,813	.348,813	.348,813	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	0	.06/15/2086	1.F PL	
.46651Y-AC-4	JPMMT 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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.05/25/2050	1.D FM
.46652H-AC-0	JPMMM 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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.11/25/2050	1.D FM
JP Morgan MORTga202110 2021-10 A4 2.500%																														
.46654A-AF-6	12/25/5109/01/2021	Paydown		475,542	.475,542	.487,133	0	0	(11,591)	0	(11,591)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.12/25/2051	1.A FE
.48247U-AA-3	KBSA 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	0	0	0	0	0	0	0	0	0	.08/25/2036	1.A FE	
.48249K-AA-3	KBSA 2013-3 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	0	0	0	0	0	0	0	0	0	.05/25/2039	1.A	
.48249Y-AA-3	KBSA 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	0	0	0	0	0	0	0	0	0	.03/25/2042	1.A FE	
.50188P-AA-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		.07/01/2021	Call 100,0000		5,000,000	.5,000,000	.4,998,972	0	0	186	0	186	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.10/01/2021	2.A FE	
.525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		.09/01/2021	Paydown		191,494	.194,472	.165,646	0	0	38,849	0	38,849	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.11/25/2036	2.B FM	
.52522H-AN-2	LXS 2006-8 3A5 3.481% 06/25/36		.09/01/2021	Paydown		98,651	.92,918	.92,917	0	0	5,734	0	5,734	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.06/25/2036	1.D FM	
.52523K-AJ-2	LXS 2006-17 WF5 5.950% 12/25/42		.07/01/2021	Paydown		0	0	(932)	(732)	0	(884)	0	(884)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.132,216	2.B FE	
.55400E-BH-7	MVIOT 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	0	0	0	0	0	0	0	0	0	0	0	0	.6,127	.10/20/2037	1.A FE	
.56540P-AA-3	MAPLELEAF MIDSTRM PP 4.560% 09/30/25		.07/05/2021	Paydown		367,380	.367,380	.367,380	.367,380	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.16,753	.09/30/2025	3.A PL	
.565849-AL-9	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	0	555	0	555	0	0	0	0	0	0	0	0	0	0	0	0	0	.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	.18,057	.02,037	0	2,037	0	2,037	0	0	0	0	0	0	0	0	0	0	0	0	0	.400	.11/25/2035	1.D FM	
.577081-BB-7	MATTEL INC 6.750% 12/31/25		.07/01/2021	Various		2,624,474	.2,498,000	.2,338,753	.2,375,139	0	10,204	0	10,204	0	0	0	0	0	0	0	0	0	0	0	0	0	.112,657	.12/31/2025	3.B FE	
.59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25 .....		.08/10/2021	Redemption 100,0000		232,000	.232,000	.232,000	.232,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.13,157	.08/01/2025	1.D FM
.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	0	0	0	0	0	0	0	0	0	0	0	0	.14,460	.01/25/2061	1.D FM	
.59980C-AC-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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	.200	.01/25/2061	1.D FM	
.59981H-AA-9	COMM 2017-1 A9 2.750% 11/25/58		.09/01/2021	Paydown		38,977	.38,977	.39,634	.39,558	0	(581)	0	(581)	0	0	0	0	0	0	0	0	0	0	0	0	.0375	.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	0	0	0	0	0	0	0	0	0	0	0	.11,292	.02/15/2047	1.D FM		
.61691A-BM-4	MSC 2015-UB88 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	0	0	0	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	0	0	0	0	0	0	0	.0	.494	.07/15/2053	1.A FE	
.MORGAN STANLEY 2006-12X5 A5A 6.092%																														
.61749E-AF-4	10/25/36 .....		.09/01/2021	Paydown		110,537	.110,537	.61,149	.48,148	0	(62,389)	0	(62,389)	0	0	0	0	0	0	0	0	0	0	0	0	.0	.1,142	.10/25/2036	1.D FM
.61749II-AC-3	MSM 2006-11 A44 6.513% 08/25/36		.09/01/2021	Paydown		95,037	.95,037	.34,926	.33,036	0	(62,000)	0	(62,000)	0	0	0	0	0	0	0	0	0	0	0	0	.0	.898	.08/25/2036	1.D FM	
.61751D-AH-7																														

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Adminis- trative Symbol			
											11	12	13	14	15										
.655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		.07/26/2021	Various		1,400,000	1,400,000	1,400,000	0	0	0	0	0	0	0	1,400,000	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	3,000,000	0	0	0	0	0	0	.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	63,693	0	0	0	0	0	0	0	0	63,702	0	0	0	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	0	0	0	0	0	1,999,574	0	0	0	0	0	0	.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	0	0	0	0	0	0	0	0	9,148,000	0	0	0	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	0	(23,100)	0	0	0	468,994	0	0	0	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	0	(237)	0	0	0	299,982	0	0	0	0	0	0	.6,731	.04/09/2038	1.F FE
.69073T-AS-2	OWENS-BROCKWAY GLASS 5.375% 08/15/25		.07/21/2021	BANK OF AMERICA SEC		4,488,998	4,017,000	4,232,668	4,194,380	0	0	(19,228)	0	0	0	4,175,152	0	0	0	0	0	0	.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	605,960	0	0	0	0	0	0	0	605,183	0	0	0	0	0	0	.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	447,000	442,530	442,732	0	0	488	0	0	0	443,220	0	0	0	0	0	0	.21,776	.05/15/2026	3.C FE
.693456-AP-0	PMTL 2013-J1 B2 3.566% 09/25/43		.09/01/2021	Paydown		386,688	386,688	396,461	388,981	0	0	(2,293)	0	0	0	386,688	0	0	0	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	0	(339)	0	0	0	220,942	0	0	0	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	0	2,338	0	0	0	409,046	0	0	0	0	0	0	.9,402	.02/25/2048	1.D FM
.69371V-AA-9	PSMC 2018-1 A2 3.500% 02/25/48		.09/01/2021	Paydown		2,454,268	2,454,268	2,366,325	2,422,639	0	0	31,629	0	0	0	2,454,268	0	0	0	0	0	0	.56,412	.02/25/2048	1.D FM
.69403W-AB-3	PACIFIC BEACON LLC 0.344% 07/15/26		.07/15/2021	Various		480,655	480,655	408,557	451,781	0	0	28,874	0	0	0	480,655	0	0	0	0	0	0	.2,166	.07/15/2026	2.B FE
.70202#-AD-7	PARSONS CORP PP 4.440% 07/15/21		.07/15/2021	Maturity		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	5,000,000	0	0	0	0	0	0	.222,000	.07/15/2021	2.C
.72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		.09/30/2021	Redemption 100.0000		22,984	22,984	22,984	21,653	0	0	0	0	0	0	22,984	0	0	0	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	0	32,500	0	0	0	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	0	37,500	0	0	0	0	0	0	.1,312	.09/05/2048	2.C FE
.73019W-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	0	100,484	0	0	0	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	0	(3,677)	0	0	0	199,658	0	0	0	0	0	0	.3,228	.08/17/2035	1.A FE
.74332U-AJ-1	PROG 2018-SFR2 B 3.841% 08/17/35		.07/01/2021	Paydown		200,000	200,000	202,844	202,516	0	0	(2,516)	0	0	0	200,000	0	0	0	0	0	0	.1,921	.08/17/2035	1.B FE
.74337L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		.09/01/2021	Paydown		409,011	409,011	411,376	411,182	0	0	(2,171)	0	0	0	409,011	0	0	0	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	0	(216)	0	0	0	459,257	0	0	0	0	0	0	.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	0	0	0	.80,885	.05/01/2022	5.A FE	
.74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		.09/01/2021	Paydown		41,689	45,307	37,905	39,469	0	0	2,220	0	0	0	41,689	0	0	0	0	0	0	.1,943	.06/25/2036	3.B FM
.74923R-AB-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	0	36,907	0	0	0	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	0	4,625	0	0	0	42,186	0	0	0	0	0	0	.1,676	.06/25/2036	1.D FM
.74968R-AA-3	RPT 2019-1 A 2.750% 10/25/63		.09/25/2021	Paydown		745,861	745,861	740,131	741,061	0	0	4,801	0	0	0	745,861	0	0	0	0	0	0	.13,274	.10/25/2063	1.A FE
.75574X-AB-8	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	0	50,828	0	0	0	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	0	1,381	0	0	0	2,913	0	0	0	0	0	0	.98	.05/25/2036	1.D FM
.760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		.09/01/2021	Paydown		5,438	5,438	5,438	4,664	0	0	773	0	0	0	5,438	0	0	0	0	0	0	.217	.01/25/2032	1.D FM
.761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		.09/01/2021	Paydown		33,403	37,597	34,035	34,937	0	0	(1,534)	0	0	0	33,403	0	0	0	0	0	0	.1,436	.11/25/2035	3.B FM
.761118-XO-6	RALI 2006-QS3 1A12 6.000% 03/25/36		.09/01/2021	Paydown		88,465	92,691	76,382	84,527	0	0	3,938	0	0	0	88,465	0	0	0	0	0	0	.3,581	.03/25/2036	3.B FM
.76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		.09/01/2021	Paydown		3,251	3,376	3,043	3,024	0	0	227	0	0	0	3,251	0	0	0	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		09/01/2021	Paydown	535,132	535,132	543,827	539,446	0	(4,313)	0	0	(4,313)	0	535,132	0	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	Paydown	732,249	732,249	750,327	749,644	0	(17,394)	0	0	(17,394)	0	732,249	0	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	Paydown	910,477	910,477	936,084	936,046	0	(25,569)	0	0	(25,569)	0	910,477	0	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	Paydown	47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	0	866	01/30/2051	2.C FE	
.81761T-AC-9	SERV 2020-1 A21 3.337% 01/30/51		07/09/2021	Paydown	47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	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	Paydown	73,000	73,000	73,172	73,111	0	(111)	0	0	(111)	0	73,000	0	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	Paydown	291,431	291,431	285,046	288,957	0	2,474	0	0	2,474	0	291,431	0	0	0	0	6,910	07/25/2043	1.D FM
.82652N-AB-4	SPFC 2019-3A B 2.750% 08/20/36		09/20/2021	Paydown	900,041	900,041	899,873	900,517	0	(476)	0	0	(476)	0	900,041	0	0	0	0	16,363	08/20/2036	1.F FE
.82652Y-AA-2	SPFC 2016-3A A 2.430% 10/20/33		09/20/2021	Paydown	61,788	61,788	61,777	61,893	0	(106)	0	0	(106)	0	61,788	0	0	0	0	1,001	10/20/2033	1.F FE
.845467-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	0	6,690	0	2,430,140	0	39,860	39,860	39,860	410,339	01/23/2025	3.C FE
.845467-AL-3	SOUTHWESTERN ENERGY 7.500% 04/01/26		09/10/2021	Call 106,0000	4,941,720	4,662,000	4,666,979	4,666,979	0	(266)	0	0	(266)	0	4,664,713	0	(2,713)	(2,713)	(2,713)	599,261	04/01/2026	3.C FE
.85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		09/25/2021	Paydown	681,547	681,547	681,513	681,520	0	27	0	0	27	0	681,547	0	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	0	(1,365)	0	547,530	0	4,330	4,330	4,330	38,240	04/15/2026	4.B FE
.86359A-K3-6	SASC 2003-25X5 A5 5.005% 08/25/33		09/01/2021	Paydown	24,245	24,245	24,230	24,245	0	0	0	0	0	24,245	0	0	0	0	839	08/25/2033	1.D FM	
.872225-AH-0	TBI 2006-5 A6 6.400% 11/25/36		09/01/2021	Paydown	70,206	70,206	69,931	71,871	0	(1,665)	0	0	(1,665)	0	70,206	0	0	0	0	2,504	11/25/2036	3.B FM
.87226V-AD-8	4.200% 04/15/24		08/15/2021	Paydown	5,120,000	5,120,000	5,128,800	5,128,800	0	(8,800)	0	0	(8,800)	0	5,120,000	0	0	0	0	71,680	04/15/2024	1.E FE
.872480-AA-8	TIF 2021-1A A 1.650% 02/20/46		09/20/2021	Paydown	484,375	484,375	484,315	484,315	0	60	0	0	60	0	484,375	0	0	0	0	4,418	02/20/2046	1.F FE
.873037-AA-9	THL Credit 5.000% 12/03/24		09/30/2021	PRIVATE PLACEMENT	2,151,122	2,151,122	2,151,122	2,151,122	0	0	0	0	0	2,151,122	0	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	Paydown	853,125	853,125	852,785	852,864	0	261	0	0	261	0	853,125	0	0	0	0	11,659	09/20/2045	1.F FE
.88031J-JB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2021	Redemption 100,0000	183,756	183,756	183,756	183,756	0	0	0	0	0	183,756	0	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	Paydown	394,993	394,993	394,875	394,902	0	90	0	0	90	0	394,993	0	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	Paydown	455,000	455,000	454,817	454,860	0	140	0	0	140	0	455,000	0	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	Paydown	423,053	423,053	422,977	422,977	0	76	0	0	76	0	423,053	0	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	Paydown	200,000	200,000	199,966	199,966	0	35	0	0	35	0	200,000	0	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	Paydown	19,616	19,616	19,665	19,662	0	(46)	0	0	(46)	0	19,616	0	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	Paydown	26,614	26,614	27,179	27,125	0	(512)	0	0	(512)	0	26,614	0	0	0	0	242	10/25/2056	1.D FM
	Toad Point Mortg12019H1 t 2019-H1 A1																					
.89177E-AA-7	1.085% 10/25/48		09/25/2021	Paydown	9,104	9,104	9,094	8,958	0	146	0	0	146	0	9,104	0	0	0	0	34	10/25/2048	1.D FM
.89178J-AA-5	TPMT 2019-SJ3 A1 3.000% 11/25/59		09/01/2021	Paydown	27,623	27,623	27,705	27,650	0	(27)	0	0	(27)	0	27,623	0	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	Paydown	25,642	25,642	25,642	25,641	0	1	0	0	1	25,642	0	0	0	0	77	02/25/2063	1.A FE	
.89233P-SF-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	0	(10,043)	0	6,000,000	0	0	0	0	204,000	09/15/2021	1.E FE
.89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		09/20/2021	Paydown	361,250	361,250	361,183	356,044	0	5,206	0	0	5,206	0	361,250	0	0	0	0	6,352	09/20/2045	1.F FE
.90171V-AA-3	TRIH 6.750% 06/01/27		09/07/2021	Various	3,901,711	3,901,711	3,654,999	3,774,092	0	(16,719)	0	0	(16,719)	0	3,757,373	0	(102,374)	(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	Paydown	0	0	30,373	562	0	(562)	0	0	(562)	0	0	0	0	0	0	2,644	01/10/2045	1.B FE
.90269G-AD-3	UBSC 2012-C1 AAB 3.002% 05/10/45		09/01/2021	Paydown	900,482	900,482	913,980	900,580	0	(98)	0	0	(98)	0	900,482	0	0	0	0	16,666	05/10/2045	1.D FM
.90270R-BF-0	UBSB 2012-C4 AAB 2.459% 12/10/45		09/01/2021	Paydown	24,775	24,775	24,988	24,923	0	(148)	0	0	(148)	0	24,775	0	0	0	0	256	12/10/2045	1.D FM
.90270V-BG-3	UBSB																					

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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.92937F-AE-1	WFRBS 2013-C12 ASB 2.83% 03/15/48		09/01/2021	Paydown	492,003	492,003	.487,197	.490,753	0	1,250	0	0	1,250	0	.492,003	0	0	0	0	10,318	03/15/2048	1.D FM		
.92938G-AE-8	WFRBS 2013-C17 ASB 3.55% 12/15/46		09/01/2021	Paydown	534,965	534,965	.550,989	.537,699	0	0	0	0	(2,734)	0	0	0	0	0	0	12,656	03/15/2046	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	0	0	0	(1,459)	0	0	0	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	0	0	0	(6,150)	0	0	0	0	0	0	25,072	03/15/2047	1.D FM		
WF-RBS COMMERCIAL2014C21 GE TRU 2014-C21 ASB																								
.92939F-AV-1	3.39% 08/15/47		09/01/2021	Paydown	9,816	9,816	.10,150	.10,043	0	0	0	0	(227)	0	0	0	0	0	0	0	0	0	0	
.939344-AR-8	WMLAT 2006-4 346 6.102% 05/25/36		09/01/2021	Paydown	44,961	44,961	.52,026	.39,238	0	0	0	0	(3,163)	0	0	0	0	0	0	0	1,915	05/25/2036	1.D FM	
.93934F-EQ-1	WMLAT 2005-9 244 5.500% 11/25/35		09/01/2021	Paydown	38,472	38,472	.39,771	.36,725	0	0	0	0	1,490	0	0	0	0	0	0	0	1,393	11/25/2035	1.D FM	
.93935B-AH-3	WMLAT 2006-5 346 6.268% 07/25/36		09/01/2021	Paydown	36,387	36,387	.36,387	.12,925	0	0	0	0	23,741	0	0	0	0	0	0	0	365	07/25/2036	1.D FM	
.93935II-AD-6	WMLAT MORTGAGE 2006-9 A3 4.33% 10/25/36		09/01/2021	Paydown	169,790	169,790	.169,790	.89,157	0	0	0	0	101,382	0	0	0	0	0	0	0	2,007	10/25/2036	1.D FM	
.94946U-AB-7	WLRK 2019-AA B 2.99% 06/15/38		09/15/2021	Paydown	843,733	843,733	.843,488	.843,329	0	0	0	0	405	0	0	0	0	0	0	0	0	16,783	06/15/2038	1.F FE
.94979G-AS-5	WFMB 2020-RR1 A17 3.000% 05/25/50		09/01/2021	Paydown	614,785	614,785	.629,578	.628,960	0	0	0	0	(14,175)	0	0	0	0	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	0	0	0	642	0	0	0	0	0	0	0	5,304	10/15/2045	1.D FM	
.94988Q-BG-4	WFCM 2013-LC12 XA 0.297% 07/15/46		09/01/2021	Paydown	0	0	.0	.0	0	0	0	0	(6,550)	0	0	0	0	0	0	0	4,821	07/15/2046	1.A FE	
.94989M-AF-6	WFCM 2015-NX52 ASB 3.461% 07/15/58		09/01/2021	Paydown	742,355	742,355	.764,616	.748,490	0	0	0	0	(6,134)	0	0	0	0	0	0	0	17,082	07/15/2058	1.D FM	
.94989U-AS-0	WFMB 2018-1 A17 3.500% 07/25/47		09/01/2021	Paydown	914,465	914,465	.890,481	.899,958	0	0	0	0	14,508	0	0	0	0	0	0	0	21,273	07/25/2047	1.D FM	
.94989Y-AJ-9	WFMB 2016-C32 A3 3.294% 01/15/59		09/01/2021	Paydown	30,211	30,211	.29,742	.29,838	0	0	0	0	373	0	0	0	0	0	0	0	0	663	01/15/2059	1.D FM
.95002F-AA-2	WFMB 2019-4 A1 3.500% 09/25/49		09/01/2021	Paydown	975,753	975,753	.993,134	.992,022	0	0	0	0	(16,268)	0	0	0	0	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	.0	.7,727	0	0	0	0	(7,490)	0	0	0	0	0	0	0	729	08/15/2053	1.A FE	
.95003B-AA-0	WFMB 2020-5 A1 2.500% 09/25/50		09/01/2021	Paydown	468,252	468,252	.482,519	.482,410	0	0	0	0	(14,158)	0	0	0	0	0	0	0	7,646	09/25/2050	1.D FM	
.95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		09/15/2021	Paydown	50,000	50,000	.50,000	.50,000	0	0	0	0	0	0	0	0	0	0	0	0	2,428	03/15/2048	2.B FE	
.95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		09/15/2021	Paydown	284,375	284,375	.289,844	.289,702	0	0	0	0	(5,327)	0	0	0	0	0	0	0	8,702	06/15/2049	2.B FE	
.95058Y-AE-2	WEN 2021-1A A2II 2.775% 06/15/51		09/15/2021	Paydown	75,000	75,000	.75,000	.75,000	0	0	0	0	0	0	0	0	0	0	0	0	480	06/15/2051	2.B FE	
.96042F-AF-1	WLAK 2018-2A D 4.000% 01/16/24		09/15/2021	Paydown	62,636	62,636	.64,197	.63,266	0	0	0	0	(630)	0	0	0	0	0	0	0	830	01/16/2024	1.B FE	
.96042G-AJ-1	WLAK 2018-3A C 3.610% 10/16/23		09/15/2021	Paydown	50,975	50,975	.51,401	.51,223	0	0	0	0	(248)	0	0	0	0	0	0	0	531	10/16/2023	1.A FE	
.96042G-AL-6	WLAK 2018-3A D 4.000% 10/16/23		09/15/2021	Paydown	26,023	26,023	.26,850	.26,552	0	0	0	0	(529)	0	0	0	0	0	0	0	425	10/16/2023	1.D FM	
.96042J-AJ-5	WLAK 2019-1A C 3.450% 03/15/24		09/15/2021	Paydown	105,595	105,595	.108,243	.106,452	0	0	0	0	(857)	0	0	0	0	0	0	0	1,207	03/15/2024	1.A FE	
.96221T-AH-7	WFB 2014-LC14 XA 1.42% 03/15/47		09/01/2021	Paydown	0	0	.0	.7,481	0	0	0	0	(7,481)	0	0	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	0	0	0	(3,792)	0	0	0	0	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	0	0	0	0	0	0	0	692	12/05/2050	2.B FE	
.98311A-OB-3	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		08/30/2021	Various	347,804	347,804	.336,000	.345,231	0	0	0	0	(993)	0	0	0	0	0	0	0	3,567	08/15/2028	4.A FE	
.983793-AG-5	XPO LOGISTICS INC 6.750% 08/15/24		08/16/2021	Various	18,723,280	18,723,280	.18,112,000	.17,491,375	0	0	0	0	81,281	0	0	0	0	0	0	0	1,833,840	08/15/2024	3.C FE	
.98920A-AA-6	ZB NA 3.500% 08/27/21		08/27/2021	Maturity	250,000	250,000	.250,000	.249,373	0	0	0	0	90	0	0	0	0	0	0	0	4,375	08/27/2021	2.A FE	
.000908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A.	07/15/2021	Redemption 100.0000	102,400	102,400	.102,400	.102,400	0	0	0	0	0	0	0	0	0	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	0	0	0	5,298	0	0	0	0	0	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	17,831,172	.17,400,000	.16,318,560	0	0	0	0	110,388	0	0	0	0	0	0	0	147,234	08/15/2022	2.C FE	
.552697-AQ-7	MDC PARTNERS INC																							

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.456472-AB-5	INDUSTRIAS PENOLE SAB D 4.15% 09/12/29	D.	09/16/2021	BBVA	889,200	.800,000	.804,000	.803,551	0	0	0	0	0	0	.803,328	0	.85,872	.85,872	33,938	.09/12/2029	2.B FE		
.55818P-AB-3	MDPK 2014-12A B2R 3.52% 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	0	2,007,114	0	0	0	0	53,093	.07/20/2026	1.A FE	
.566076-AC-9	MP18 2020-1A B1 2.72% 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	0	5,000,000	0	0	0	0	151,496	.10/15/2031	1.C FE	
.69290L-AG-2	PFP 2021-7 B 1.48% 04/14/38	D.	07/14/2021	Paydown	524	524	524	524	0	0	0	0	0	0	524	0	0	0	0	2	.04/14/2038	1.D FE	
.69290L-AG-2	PFP 2021-7 C 1.73% 04/14/38	D.	07/14/2021	Paydown	674	674	674	674	0	0	0	0	0	0	674	0	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	0	0	0	0	0	(45,950)	0	0	0	0	35,746	.11/25/2050	1.D FM	
Palmer Square Lo20193A ng Ltd 2019-3A A1																							
.69689L-AA-4	0.978% 08/20/27	D.	08/20/2021	Paydown	21,785	21,785	21,752	21,762	0	0	0	0	0	0	21,785	0	0	0	0	0	0	.08/20/2027	1.A FE
Palmer Square Lo20191A ng Ltd 2019-1A A1																							
.69700V-AA-7	1.184% 04/20/27	D.	07/20/2021	Paydown	12,320	12,320	12,320	12,320	0	0	0	0	0	0	12,320	0	0	0	0	0	0	.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	0	400,000	0	0	0	0	0	0	.01/22/2030	3.B FE
.83611K-AJ-1	SNDPT 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	0	5,000,000	0	0	0	0	0	0	.01/20/2032	1.C FE
.87159Q-BV-9	07/14/39	D.	07/14/2021	Paydown	20,462	20,462	20,462	20,462	0	0	0	0	0	0	20,462	0	0	0	0	0	0	.07/14/2039	1.A FE
.88032W-AJ-5	TENCENT HOLDINGS LTD 0.739% 01/19/23	D.	08/04/2021	TD SECURITIES	6,002,460	6,000,000	5,991,834	5,995,834	0	0	0	0	0	0	5,997,038	0	0	0	0	0	0	.01/19/2023	1.E FE
.889300-AA-0	TRANSCOCEAN GUARDIAN LTD 5.875% 01/15/24	D.	07/01/2021	Redemption 100,0000	44,605	44,605	44,159	44,339	0	0	0	0	0	0	44,605	0	0	0	0	0	0	.01/15/2024	5.A FE
F0868P-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	0	5,000,000	0	0	0	0	0	0	.07/15/2021	2.B FE
G0369P-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	0	8,000,000	0	0	0	0	0	0	.11/26/2023	2.B FE
ARC INFRASTRUCTURE PTY LTD PP 4.150%																							
.Q1842#-AF-5	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	0	1,000,000	0	0	0	0	0	0	.07/16/2021	2.B ..
T6645P-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	0	3,000,000	0	0	0	0	0	0	.07/11/2023	2.C ..
38999999. 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	D.	07/01/2021	Call 100.0000	3,000,000	2,902,500	2,912,161	0	1,379	0	1,379	0	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	D.	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	0	4,958,807	0	0	0	0	0	0	.01/15/2027	2.B FE
48999999. Subtotal - Bonds - Hybrid Securities					7,958,807	8,000,000	7,706,000	7,867,059	0	5,288	0	5,288	0	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	D.	09/22/2021	GOLDMAN SACHS	275,000	275,000	273,625	0	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	D.	08/24/2021		1,483,280	1,483,280	1,483,280	0	0	0	0	0	0	0	1,483,280	0	0	0	0	0	0	.06/30/2025	4.B FE
.00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28	D.	08/01/2021	Various	724,444	722,222	724,444	0	0	0	0	0	0	0	724,444	0	0	0	0	0	0	.07/31/2028	4.C FE
.00169Q-AG-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/22/25	D.	09/30/2021	Redemption 100,0000	4,891	4,891	4,891	4,891	0	0	0	0	0	0	4,891	0	0	0	0	0	0	.10/22/2025	4.B FE
.00687Y-AC-5	ADIENT US LLC TL B 1L 04/10/28	D.	09/30/2021	Redemption 100,0000	1,250	1,250	1,247	0	0	0	0	0	0	0	1,250	0	0	0	0	0	0	.04/10/2028	3.C FE
.00847Y-AC-6	AGILITI HEALTH INC TL B-00 01/04/26	D.	09/30/2021	Redemption 100,0000	1,259	1,259	1,258	1,255	0	5	0	5	0	0	1,259	0	0	0	0	0	0	.01/04/2026	4.A FE
.00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26	D.	07/01/2021	Redemption 100,0000	(1,071)	(1,071)	(1,061)	(1,059)	0	(10)	0	(10)	0	0	(1,071)	0	0	0	0	(3)	0	.01/04/2026	4.A FE
.01771J-AE-3	ALLEN MEDIA LLC TL B 1L 02/10/27	D.	08/02/2021	Redemption 100,0000	987,342	987,342	982,406	980,882	0	6,461	0	6,461	0	0	987,342	0	0	0	0	0	0	.02/10/2027	3.C FE
.01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27	D.	09/30/2021	Redemption 100,0000	3,125	3,125	3,102	3,102	0	23	0	23	0	0	3,125	0	0	0	0	0	0	.10/08/2027	4.B FE
.03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26	D.	09/30/2021	Redemption 100,0000	7,410	7,410	7,410	0	0	0	0	0	0	0	7,410	0	0	0	0	0	0	.11/16/2026	4.B FE
.03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27	D.	09/30/2021	Redemption 100,0000	2,000	2,000	2,000	0	0	0	0	0	0	0	2,000	0	0	0	0	0	0	.12/06/2027	4.B FE
.04649V-AY-6	ASURION LLC TI B9 1L 07/31/27	D.	09/30/2021	Redemption 100,0000	1,768	1,768	1,739	0	0	0	0	0	0	0	1,768	0	0	0	0	0	0	.07/31/2027	4.A FE
.05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24	D.	09/30/2021	Various	86,162	86,162	82,803	83,098	0	3,064	0	3,064	0	0	86,162	0	0	0	0	0	0	.10/31/2024	4.B FE
.07982E-AD-8	BELLRING BRANDS LLC TL 1L 10/21/24	D.	07/01/2021	RED CREDIT SUISSE FIRST BOSTON	(10,000)	(10,000)	(10,000)	(10,000)	0	(10,000)	0	(10,000)	0	0	(10,000)	0	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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.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	0	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	0	(2,403)	0	0	0	0	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	0	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	0	0	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)	0	0	0	0	0	0	0	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	0	0	0	0	0	61	09/14/2023	3.C FE	
.11823L-AK-1	BOYD GAMING CORP TL B 1L	11/02/26	09/30/2021	HERCULES MERGER SUB LLC TL 1L		2,481	2,481	2,481	0	0	0	0	0	0	0	2,481	0	0	0	0	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	0	0	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	0	0	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	0	2,784	0	0	0	0	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	0	782	0	0	0	0	0	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	0	0	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	0	0	2,522	0	0	0	0	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	0	0	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	0	0	1,458,901	0	(17,410)	(17,410)	0	0	0	0	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	0	0	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	0	0	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	0	0	0	0	0	94	04/03/2026	4.B FE	
.218710-AF-1	CORECIVIC INC TL B1 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	0	0	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	0	0	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	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	0	0	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	0	497,487	0	0	0	0	0	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	0	0	0	0	0	110	12/23/2027	4.B FE	
.23923H-AB-4	DAVIN 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	0	0	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	0	0	0	0	0	128	08/24/2026	5.B FE	
.26928B-AJ-8	EW 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	0	0	0	0	0	40	10/02/2024	3.C FE	
.26928B-AL-3	EW 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	0	1,244	0	0	0	0	0	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25	..	..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
..29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26	..	..09/30/2021	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
..29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27	..	..07/01/2021	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
..29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27	..	..09/30/2021	Redemption 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
..30034U-AC-4	EVERI PAYMENTS INC TL 1L 06/30/28	..	..08/01/2021	JEFFERIES & CO 374,063	375,000	374,063					0	0	0	0	0	374,063	0	0	0	..0	06/30/2028	3.B FE
..35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28	..	..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
..36166U-AB-3	GCI LLC TL B 1L 10/15/25	..	..09/30/2021	INGERSOLL-RAND SERVICES TL B 1L	3,753	3,753	3,721	0	0	0	32	0	32	0	0	3,753	0	0	0	..87	10/15/2025	3.B FE
..365556-AU-3	GARDNER DENVER INC TL B 1L 03/01/27	..	..09/30/2021	Redemption 100,0000			1,250	1,250	1,248	0	0	2	0	2	0	1,250	0	0	0	..18	03/01/2027	3.B FE
..365556-AW-9	GEO GROUP INC/THE TI B 1L 03/22/24	..	..08/23/2021	CITIBANK 495,089	495,000	487,575	486,763	0	1,971	0	1,971	0	0	488,734	0	..6,355	..6,355	10,793	03/01/2027	3.B FE		
..37252K-AP-7	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
..38469E-AD-5	GREENHILL & CO INC TL B 1L 04/12/24	..	..09/30/2021	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
..39525Y-AE-9	HLF FINANCING SARL LLC TL B 1L 08/18/25	..	..07/30/2021	Various	124,794	124,794	120,370	120,821	0	3,973	0	3,973	0	0	124,794	0	0	0	..1,592	04/12/2024	3.C FE	
..40421Y-AF-9	Patriot Container Corp TL 1L 03/20/25	..	..09/30/2021	Various	3,782	3,782	3,748	3,753	0	29	0	29	0	0	3,782	0	0	0	..2,069	08/18/2025	3.A FE	
..40435Y-AB-2	HARBOR FREIGHT TL 1L 10/19/27	..	..07/01/2021	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
..41151P-AN-5	HARBOR FREIGHT TOOLS TL B 1L 10/19/27	..	..07/30/2021	Redemption 100,0000			3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	..8	10/19/2027	3.C FE	
..42236W-AH-0	Heartland Dental TL 1L 04/30/25	..	..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
..42727C-AC-1	HERITAGE POWER LLC TL B 1L 07/30/26	..	..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
..44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28	..	..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
..44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25	..	..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
..44932E-AD-2	HYSSTER-YALE GROUP INC TL 1L 05/26/28	..	..09/30/2021	Redemption 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	..	..07/01/2021	JPM FUNDS RECAP 1,319,670	1,333,000	1,319,670					0	0	0	0	0	1,319,670	0	0	0	..0	06/30/2028	3.A FE
..45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28	..	..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
..45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28	..	..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
..46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26	..	..09/30/2021	Redemption 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
..46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25	..	..09/30/2021	Various	5,623	5,623	5,621	5,614	0	10	0	10	0	10	0	5,623	0	0	0	..122	06/27/2025	4.B FE
..46583D-AB-5	IVANTI SOFTWARE INC TL B 1L 12/01/27	..	..09/30/2021	Redemption 100,0000			3,750	3,750	3,694	0	0	56	0	56	0	3,750	0	0	0	..203	12/01/2027	4.B FE
..46589U-AB-1	ZEST DENTAL TL 1L 03/14/25	..	..07/01/2021	Redemption 100,0000			(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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value								
..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	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	0	6,724	06/03/2026	3.C FE
..47579S-AT-7	JELD-WEN INC TL B 4 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	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	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	0	292	05/26/2025	4.C FE
..50203P-AB-0	LIMBE-MC HOLDCO 11 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	0	965	12/03/2025	3.C FE
..54142K-AD-3	LOGMEIN 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	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	0	78	05/22/2026	4.B FE
..57906P-AG-4	MCAFEE 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	0	142	09/30/2024	3.B FE
..57906P-AG-4	MCAFEE LLC TL B 1L 09/30/24	..	08/12/2021	Various ..	236,327	236,327	236,871	236,024	0	304	0	304	0	236,327	0	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	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	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	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 ..	331,335	333,000	331,335	0	0	0	0	0	0	0	331,335	0	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	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	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	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	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	2,389	2,391	0	0	(2)	(2)	0	2,389	0	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	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)	(40,133)	29,177	06/23/2025	3.C FE	
..70583G-AW-2	PERATON CORP TL B 1L 05/01/25	..	09/30/2021	Various ..	3,144	3,144	3,124	3,120	0	24	0	24	0	3,144	0	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	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	0	28	03/12/2028	3.A FE
..74966F-AL-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26	..	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	2,906	26,730	01/30/2026	4.C FE	
..76173F-AW-7	RODAN & FIELDS LLC TL B 1L 06/16/25	..	09/30/2021	Redemption 100,0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	0	64	02/05/2026	4.A FE
..77484U-AB-2	SBA SENIOR FINANCE II LLC TL B 1L 04/11/25	..	09/30/2021	Redemption 100,0000		5,000	5,000	5,046	5,032	0	(32)	0	(32)	0	5,000	0	0	0	0	165	06/16/2025	5.B FE
..78404X-AH-8	TD SECURITIES ..	..	08/24/2021	TD SECURITIES ..	1,513,204	1,526,562	1,523,203	1,524,124	0	392	0	392	0	1,524,517	0	(11,312)	(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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..78453J-AD-8	SMG US MIDCO 2 INC TL 1L	01/23/25 ..	..09/30/2021 ..	Redemption 100,0000			.810	.810	.810	.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 ..	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	625	0	625	0	62,500	.0	.0	0	2,145 ..	.03/17/2026 ..	4.B FE ..	
..84611U-AH-1	SPECTRUM BRANDS INC TL B 1L	02/19/28 ..	..09/29/2021 ..	Redemption 100,0000			82,345	82,345	82,139	.0	206	0	206	0	82,345	.0	.0	0	1,256 ..	.06/08/2028 ..	4.B FE ..	
..84762N-BP-5	STAPLES INC TL B 1L	04/16/26 ..	..09/30/2021 ..	Redemption 100,0000			1,668	1,668	1,663	.1,663	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 ..	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	TAIKO 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 ..	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	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 ..	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	87,981	.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	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..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	APPLECARAMEL 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	WIDEOPENWEST 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	BANJAY 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		397,817	398,912	396,918	0	0	-.16	0	-.16	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	BAROLAYS		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		1,036,089	1,000,000	983,558	0	0	.802	0	.802	0	984,360	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	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	MALL INCKROOT INTERNATIONAL TL B 1L	02/24/25	C.	09/29/2021	Various		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	SAMSUNITE 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	SAMSUNITE IP HOLDINGS TL B2 1L	04/25/25	C.	09/30/2021	Redemption 100,0000		516	516	516	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

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 CUSIP Ident- ification	2 Description	For- eign Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value										
..L9339L-AK-9 05/03/28	TRINSEO MATERIALS OPERATING TL B2 1L	C.....09/30/2021	Redemption 100,0000			2,500	2,500	2,488	0	0	13	0	0	0	2,500	0	0	0	0	26	05/03/2028	3.C FE	
..P2121Y-AN-8 06/30/25	CARNIVAL CORPORATION TL B 1L	C.....07/01/2021	JPM FUNDS RECAP	498,750	500,000	498,750	0	0	0	0	0	0	0	0	0	498,750	0	0	0	0	0	06/30/2025	3.C FE
..P2121Y-AN-8 06/30/25	CARNIVAL CORPORATION TL B 1L	C.....07/01/2021	Redemption 100,0000			37,688	37,688	39,020	0	0	(1,331)	0	(1,331)	0	0	37,688	0	0	0	0	38,807	06/30/2025	3.C FE
8299999. 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	0	30,511	30,511	751,895	XXX	XXX			
8399997. 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	0	4,172,814	4,172,814	28,196,734	XXX	XXX			
8399998. Total - Bonds - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. 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	0	4,172,814	4,172,814	28,196,734	XXX	XXX			
.71909I-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	0	0	378,363	378,363	186,538	0	2.B FE			
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				2,500,000	XXX	2,121,638	2,121,638	0	0	0	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4				2,500,000	XXX	2,121,638	2,121,638	0	0	0	0	0	0	0	0	2,121,638	0	378,363	378,363	186,538	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks				2,500,000	XXX	2,121,638	2,121,638	0	0	0	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 CORP.	995,000	170,325		112,597	146,991	(34,394)	0	0	(34,394)	0	0	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	0	0	275,814	0	250,789	250,789	1,638			
..233331-10-7 DTE ENERGY COMPANY		09/02/2021	S. G. COWEN SECURITIES CORP.	4,171,000	506,939		427,469	430,871	(3,401)	0	0	(3,401)	0	0	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	0	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	0	0	74,916	0	9,769	9,769	0			
..23345M-10-7 DT MIDSTREAM INC COMMON		07/06/2021	S. G. COWEN SECURITIES	1,000	20		18	0	0	0	0	0	0	0	0	18	0	2	2	0			
..24419J-10-5 DEERE & COMPANY		09/02/2021	CORP.	806,000	306,000		133,261	216,854	(83,594)	0	0	(83,594)	0	0	0	133,261	0	172,740	172,740	2,063			
..25468T-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	0	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	0	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	0	0	68,238	0	42,678	42,678	1,233			
..43707E-10-2 HOME DEPOT		09/30/2021	CORP.	3,172,000	1,040,977		760,991	676,534	(91,958)	0	0	(91,958)	0	0	0	760,991	0	279,986	279,986	15,244			
..46625H-10-0 JP MORGAN CHASE & CO		09/10/2021	CORP.	739,000	117,079		88,820	93,905	(5,085)	0	0	(5,085)	0	0	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	0	0	400,154	0	(2,598)	(2,598)	9,929			
..594918-10-4 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	0	0	214,409	0	180,661	180,661	1,547			
..674215-20-7 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	0	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	0	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	0	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	0	0	195,740	0	48,855	48,855	1,633			
..882508-10-4 TEXAS INSTRUMENTS		08/10/2021	CORP.	1,036,000	196,690		132,459	170,039	(37,580)	0	0	(37,580)	0	0	0	132,459	0	64,231	64,231	3,170			
..H84989-10-4 TE CONNECTIVITY LTD	D.....08/10/2021	CORP.	1,973,000	296,074		173,326	238,871	(65,545)	0	0	(65,545)	0	0	0	173,326	0	122,749	122,749	1,934				
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				13,788,948	XXX	7,452,674	8,743,600	(1,727,195)	0	0	0	(1,727,195)	0	0	0	7,452,674	0	6,336,278	6,336,278	288,413	XXX	XXX	
78462F-10-3 SPOR 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	0	0	32,470,455	0	5,890,678	5,890,678	238,346			
9499999. Subtotal - Common Stocks - Mutual Funds				38,361,133	XXX	32,470,455	1,552,724	(276,474)	0	0	(276,474)	0	0	0	32,470,455	0	5,890,678	5,890,678	238,346	XXX	XXX		
9799997. Total - Common Stocks - Part 4				52,150,081	XXX	39,923,129	10,296,324	(2,003,669)	0	0	(2,003,669)	0	0	0	39,923,129	0	12,226,956	12,226,956	526,759	XXX	XXX		
9799998. Total - Common Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain or Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
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	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
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	549300U0MTB7PD2UT305	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	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other								24,928	0	0	34,420	XXX	34,420	0	0	0	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	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other								0	0	0	0	0	XXX	0	0	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	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation								0	0	0	0	0	XXX	0	0	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	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)	
1739999999. Subtotal - Other									24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									24,928	0	0	34,420	XXX	34,420	0	0	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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		34,420		34,420	34,420		34,420		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
0999999999 - Gross Totals			0	0	34,420	0	34,420	34,420	0	34,420	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					34,420	0						

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-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
690353-4W-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
690353-1B-7	DFC	1.A		7,294,444	7,294,444	02/15/2028
690353-SC-2	DFC US Agency Floating Rate	1.A		1,929,798	1,929,798	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-ZB-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
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				47,581,026	47,581,026	XXX
0599999. Total - U.S. Government Bonds				47,581,026	47,581,026	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL	1.F FE		100,000	100,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H	1.F FE		4,680,000	4,680,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL	1.F FE		2,045,000	2,045,000	05/15/2026
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL	1.F FE		7,370,000	7,370,000	05/01/2041
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT	1.F FE		3,000,000	3,000,000	12/31/2023
671050-AA-3	OSL SANTA ROSA VRDN	1.F 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
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				25,950,000	25,950,000	XXX
3199999. 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
15189W-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
22532X-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
57629W-CR-9	MASIMUTUAL GLOBAL FUND	1.B FE		11,203,310	11,200,000	01/07/2022
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR	1.G FE		2,526,534	2,527,340	02/22/2022
606822-BG-8	MITSUBISHI UFJ FINL-SPON ADR	1.G FE		21,912,161	21,925,348	03/07/2022
65339P-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
84240D-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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				165,378,851	165,334,856	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				165,378,851	165,334,856	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				212,959,877	212,915,882	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				25,950,000	25,950,000	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				238,909,877	238,865,882	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	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 INITIATIV CP	1.A		1,999,704	1,998,122	10/21/2021
000000-00-0	CATHOLIC HEALTH INITIATIV 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	HYUNDAI 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
8999999. 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	
9099999. Total - Cash (Schedule E Part 1 type)				262	262	XXX
	BASF SE CP	1.E		12,599,950	12,597,774	10/01/2021
	CNHIWAY CP	1.A		6,999,601	6,998,495	10/15/2021
	CNHIWAY CP	1.A		5,299,399	5,298,847	10/25/2021
262006-20-8	CENTERPOINT ENERGY INC CP	1.A		8,999,973	8,995,973	10/01/2021
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE	1.A		71,788	71,788	
	JM SMUCKER CO CP	1.A		4,469,988	4,469,988	10/01/2021
	SEMPRA ENERGY CP	1.A		14,999,606	14,995,504	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
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				62,589,992	62,585,471	XXX
9999999 - Totals				369,970,534	369,903,922	XXX

General Interrogatories:

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

Fair Value \$ 69,264,280 Book/Adjusted Carrying Value \$ 69,134,690

Fair Value \$ 416,509,692 Book/Adjusted Carrying Value \$ 416,594,139

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				(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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	CNRWAY CP		07/21/2021	.090	10/15/2021	6,998,495	1,260	0
	CNRWAY CP		07/30/2021	.090	10/25/2021	5,298,847	835	0
	CENTENNIAL ENERGY CP		08/25/2021	.180	10/21/2021	2,999,145	555	0
	CENTERPOINT ENERGY INC CP		09/30/2021	.110	10/01/2021	8,999,973	28	0
	JM SMUCKER CO CP		09/30/2021	.100	10/01/2021	4,469,988	.12	0
	MONTANA-DAKOTA UTILITIES CP		07/01/2021	.120	09/03/2021	0	0	.5
	SEMPRA ENERGY CP		09/27/2021	.170	10/04/2021	14,999,504	283	0
	SINOPEC CENTURY AMERICA CP		08/20/2021	.250	10/19/2021	2,099,125	.613	0
	SOUTHERN CO FUNDING CP		07/01/2021	.100	09/30/2021	0	0	.1
	UNION ELECTRIC CO CP		07/01/2021	.100	09/30/2021	0	0	.4
	VECTREN UTILITY CP		07/01/2021	.120	09/30/2021	0	0	.4
	VECTREN UTILITY CP		09/30/2021	.120	10/01/2021	7,049,977	.24	0
	BASF SE CP		08/09/2021	.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	.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	.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