



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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 (Street and Number) Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

Matthew Reid Abernethy, VP	James Howard Acton Jr., VP	Gregory Scott Allhands, VP
Michael Anthony Bacon #, VP	Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP
Peter James Brown, VP	John Henry Bultema III, Sr VP	Keith Terrill Clark, MD, VP
Robert John DalSanto, VP	Michael Russ DeHart, VP	James Joseph DeLuca, VP
Brian Richard Doran, VP	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off
Benjamin Edward Fotsch #, VP	Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
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	Mark Daniel Hutchinson, 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	Paul Brian Moore, Sr VP, Chief Customer Officer	David Edward Nevers, VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Thomas Joseph O'Connell, MD #, VP, Medical Director	Maribeth Semba Rahe, Sr VP
Michelle Ison Rice, VP	Ryan Keith Richey, 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	Jacob Cole Steuber, VP
Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Terrie Ann Wiedenheft, VP	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

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

State of Ohio SS:
County of Hamilton

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller
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Subscribed and sworn to before me this
27th day of April, 2022

a. Is this an original filing?

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

Yes [X] No []

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	15,393,987,611		15,393,987,611	14,083,492,755
2. Stocks:				
2.1 Preferred stocks	41,297,701		41,297,701	36,844,000
2.2 Common stocks	1,122,466,531	219,307,192	903,159,339	913,062,247
3. Mortgage loans on real estate:				
3.1 First liens	2,924,087,601		2,924,087,601	2,782,941,626
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$(179,753)), cash equivalents (\$201,806,414) and short-term investments (\$0)	201,626,661		201,626,661	326,299,863
6. Contract loans (including \$ premium notes)	24,393,356		24,393,356	24,926,103
7. Derivatives	34,420		34,420	34,420
8. Other invested assets	451,160,336	4,997,054	446,163,282	428,042,696
9. Receivables for securities	27,126,349		27,126,349	6,726,310
10. Securities lending reinvested collateral assets	28,128,544		28,128,544	22,038,700
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	20,214,309,110	224,304,246	19,990,004,864	18,624,408,720
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	119,380,822		119,380,822	107,563,344
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,346,770		2,346,770	1,561,521
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,483,121		18,483,121	18,729,757
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,899,608		2,899,608	2,327,870
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	115,768,009	9,832,271	105,935,738	87,244,511
19. Guaranty funds receivable or on deposit	526,212		526,212	752,461
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	11,649	11,649	0	0
25. Aggregate write-ins for other than invested assets	13,480,439	4,080	13,476,359	14,082,046
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,487,205,740	234,152,246	20,253,053,494	18,856,670,230
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	897,249,242		897,249,242	680,895,618
28. Total (Lines 26 and 27)	21,384,454,982	234,152,246	21,150,302,736	19,537,565,848
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	13,476,359		13,476,359	14,082,046
2502. Prepaid Expenses	4,080	4,080	0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,480,439	4,080	13,476,359	14,082,046

STATEMENT AS OF MARCH 31, 2022 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 \$15,589,346,668 less \$ included in Line 6.3 (including \$ Modco Reserve)	15,589,346,668	14,756,867,501
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,823,166,529	1,765,081,337
4. Contract claims:		
4.1 Life	25,306,432	26,380,413
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
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	251,890	151,212
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 2,341,872 ceded	2,341,872	1,912,336
9.4 Interest Maintenance Reserve	18,654,138	17,011,247
10. Commissions to agents due or accrued-life and annuity contracts \$680,334 , accident and health \$ and deposit-type contract funds \$	680,334	840,238
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	63,205	160,361
13. Transfers to Separate Accounts due or accrued (net) (including \$ (14,404,486) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(14,711,943)	(10,803,517)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,509,223	3,612,416
15.1 Current federal and foreign income taxes, including \$ 2,024,848 on realized capital gains (losses)	17,552,086	12,640,910
15.2 Net deferred tax liability		
16. Unearned investment income	731,722	638,216
17. Amounts withheld or retained by reporting entity as agent or trustee	215,250	9,950,743
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	404,245,266	37,223,383
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 \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	354,570,812	362,714,044
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	17,580,466	17,046,716
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	174,905,316	12,334,934
24.10 Payable for securities lending	295,938,184	300,772,616
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,878,324	2,839,197
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,717,225,774	17,317,374,303
27. From Separate Accounts Statement	897,249,242	680,895,618
28. Total liabilities (Lines 26 and 27)	19,614,475,016	17,998,269,921
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		0
33. Gross paid in and contributed surplus	1,077,408,064	1,077,408,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	455,919,656	459,387,863
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)	1,533,327,720	1,536,795,927
38. Totals of Lines 29, 30 and 37	1,535,827,720	1,539,295,927
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,150,302,736	19,537,565,848
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	2,776,076	2,736,949
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)	2,878,324	2,839,197
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 MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,258,342,552	639,348,416	2,988,200,126
2. Considerations for supplementary contracts with life contingencies	61,828	453,361	850,751
3. Net investment income	168,723,047	144,467,271	670,539,499
4. Amortization of Interest Maintenance Reserve (IMR)	548,666	530,305	984,268
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			0
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	233,747	239,813	971,440
8.2 Charges and fees for deposit-type contracts	350	387	1,650
8.3 Aggregate write-ins for miscellaneous income	(601,591)	406,520	1,764,674
9. Totals (Lines 1 to 8.3)	1,427,308,599	785,446,073	3,663,312,408
10. Death benefits	41,029,011	41,719,632	152,078,256
11. Matured endowments (excluding guaranteed annual pure endowments)	445,765	561,603	2,114,578
12. Annuity benefits	109,727,093	110,843,317	451,745,093
13. Disability benefits and benefits under accident and health contracts	465,444	499,693	1,966,458
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	188,434,414	122,707,041	743,147,266
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	2,221,489	4,401,811	13,400,921
18. Payments on supplementary contracts with life contingencies	727,860	748,116	2,926,062
19. Increase in aggregate reserves for life and accident and health contracts	832,479,167	354,627,690	1,654,159,507
20. Totals (Lines 10 to 19)	1,175,530,243	636,108,903	3,021,538,141
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,086,927	14,640,356	69,269,152
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	25,351,461	24,500,619	100,834,616
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,147,429	3,575,203	16,391,553
25. Increase in loading on deferred and uncollected premiums	(142,545)	(854,957)	110,956
26. Net transfers to or (from) Separate Accounts net of reinsurance	180,595,572	81,863,738	295,924,120
27. Aggregate write-ins for deductions	1,325,213	1,360,627	5,477,722
28. Totals (Lines 20 to 27)	1,414,894,300	761,194,489	3,509,546,260
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,414,299	24,251,584	153,766,148
30. Dividends to policyholders and refunds to members			0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	12,414,299	24,251,584	153,766,148
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	15,527,238	9,885,183	42,130,705
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)	(3,112,939)	14,366,401	111,635,443
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$1,442,282 (excluding taxes of \$582,566 transferred to the IMR)	2,545,934	3,803,889	6,785,640
35. Net income (Line 33 plus Line 34)	(567,005)	18,170,290	118,421,083
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,539,295,927	1,196,800,849	1,196,800,849
37. Net income (Line 35)	(567,005)	18,170,290	118,421,083
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(6,180,872)	(9,472,324)	28,695,553	106,696,106
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	13,602,814	7,434,957	30,146,394
41. Change in nonadmitted assets	(14,236,574)	(22,898,491)	(72,986,259)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0		(566,000)
44. Change in asset valuation reserve	8,143,232	(20,009,143)	(88,175,726)
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(938,350)		(1,040,520)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		250,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(3,468,207)	11,393,166	342,495,078
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,535,827,720	1,208,194,015	1,539,295,927
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	4,096	10,407	36,158
08.302. Company Owned Life Insurance	(605,687)	396,113	1,728,516
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)	(601,591)	406,520	1,764,674
2701. Pension Expense	987,749	1,093,817	4,341,393
2702. Securities Lending Interest Expense	326,175	266,294	1,135,812
2703. Miscellaneous Expense	11,289	516	517
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)	1,325,213	1,360,627	5,477,722
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 MARCH 31, 2022 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	1,258,108,990	640,411,035	2,990,059,876
2. Net investment income	173,244,785	145,876,938	686,189,539
3. Miscellaneous income	238,193	250,607	2,474,269
4. Total (Lines 1 to 3)	1,431,591,968	786,538,580	3,678,723,684
5. Benefit and loss related payments	344,267,259	283,579,997	1,367,531,345
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	185,442,348	83,475,757	299,688,371
7. Commissions, expenses paid and aggregate write-ins for deductions	58,947,872	46,346,961	190,330,799
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 4,849,408 tax on capital gains (losses)	12,640,911	18,132,646	61,237,328
10. Total (Lines 5 through 9)	601,298,390	431,535,361	1,918,787,843
11. Net cash from operations (Line 4 minus Line 10)	830,293,578	355,003,219	1,759,935,841
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	818,905,162	558,174,155	2,857,434,688
12.2 Stocks	22,377,089	27,169,773	124,357,227
12.3 Mortgage loans	98,900,676	5,236,968	84,482,387
12.4 Real estate	0	0	0
12.5 Other invested assets	2,467,429	3,225,848	53,872,127
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,924)	(2,073)	(24,610)
12.7 Miscellaneous proceeds	162,570,382	71,353,278	57,249,879
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,105,215,814	665,157,949	3,177,371,698
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,150,246,375	1,050,179,372	3,990,181,024
13.2 Stocks	40,987,207	82,021,235	268,344,135
13.3 Mortgage loans	240,071,500	71,691,958	903,416,150
13.4 Real estate	0	0	0
13.5 Other invested assets	14,102,706	4,163,391	78,842,203
13.6 Miscellaneous applications	26,489,883	28,745,136	30,664,067
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,471,897,671	1,236,801,092	5,271,447,579
14. Net increase (or decrease) in contract loans and premium notes	(532,747)	(903,255)	(2,288,557)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,366,149,110)	(570,739,888)	(2,091,787,324)
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	250,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	58,085,192	131,293,017	187,066,185
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	353,097,138	104,540,694	(54,928,900)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	411,182,330	235,833,711	382,137,285
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) ..	(124,673,202)	20,097,042	50,285,802
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	326,299,863	276,014,061	276,014,061
19.2 End of period (Line 18 plus Line 19.1)	201,626,661	296,111,103	326,299,863

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	52,080,265	62,470,891	241,180,082
3. Ordinary individual annuities	1,156,943,532	580,540,558	2,585,750,539
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	55,969,519	3,363,675	185,735,408
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)	1,264,993,316	646,375,124	3,012,666,029
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	1,264,993,316	646,375,124	3,012,666,029
14. Deposit-type contracts	2,991,495,328	2,601,813,824	12,188,409,863
15. Total (Lines 13 and 14)	4,256,488,644	3,248,188,948	15,201,075,892
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2022</u>	<u>2021</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(567,005)	118,421,083
(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>(567,005)</u>	<u>118,421,083</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,535,827,720	1,539,295,927
(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>1,535,827,720</u>	<u>1,539,295,927</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 2022.

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 MARCH 31, 2022 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 March 31, 2022, 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 March 31, 2022, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2022:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months 168,660,383
 - 2. 12 Months or Longer 16,672,741
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months 5,025,163,216
 - 2. 12 Months or Longer 277,442,337
- (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 \$302.9 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company’s derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	34,420	—	34,420

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

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

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

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

STATEMENT AS OF MARCH 31, 2022 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 \$2,020.0 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	68,019,226	68,019,226	—
(d) Excess Stock	5,122,589	5,122,589	—
(e) Aggregate Total (a+b+c+d)	90,185,300	90,185,300	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	2,020,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	17,043,485	17,043,485	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	66,328,576	66,328,576	—
(d) Excess Stock	6,813,239	6,813,239	—
(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

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

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

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,997,955,073	2,009,682,071	1,524,808,642
2. Current Year General Account Total Collateral Pledged	1,997,955,073	2,009,682,071	1,524,808,642
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,224,805,468	2,134,909,565	1,487,238,642

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)	2,225,405,494	2,154,516,451	1,472,808,642
2. Current Year General Account Maximum Collateral Pledged	2,225,405,494	2,154,516,451	1,472,808,642
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,261,221,292	2,159,576,573	1,549,470,642

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,524,808,642	1,524,808,642	—	1,517,083,051
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,524,808,642	1,524,808,642	—	1,517,083,051
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,487,238,642	1,487,238,642	—	1,479,810,511
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,487,238,642	1,487,238,642	—	1,479,810,511

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	1,524,808,642	1,524,808,642	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,524,808,642	1,524,808,642	—

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 MARCH 31, 2022 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 March 31, 2022

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	—	425,534	—	—	425,534
Bonds: RMBS	—	614,729	—	—	614,729
Bonds: Exchange traded funds	52,746,583	—	—	—	52,746,583
Common stock: Unaffiliated	679,394,932	—	—	—	679,394,932
Common stock: Mutual funds	130,436,846	—	—	—	130,436,846
Preferred stock	—	41,297,701	—	—	41,297,701
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	20,632,266	53,056,737	—	—	73,689,003
Total assets at fair value	883,210,627	95,429,121	—	—	978,639,748

*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.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

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, corporate bonds, and surplus notes. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

STATEMENT AS OF MARCH 31, 2022 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	15,282,437,243	15,393,987,611	71,786,214	14,871,335,168	339,315,861	—	—
Common stock: Unaffiliated**	769,580,232	769,580,232	769,580,232	—	—	—	—
Common stock: Mutual funds	130,436,846	130,436,846	130,436,846	—	—	—	—
Preferred stock	41,297,701	41,297,701	—	41,297,701	—	—	—
Mortgage loans	2,842,842,758	2,924,087,601	—	—	2,842,842,758	—	—
Cash, cash equivalents, & short-term investments	201,630,011	201,626,661	201,630,011	—	—	—	—
Other invested assets: Surplus notes	53,671,984	46,907,574	—	53,671,984	—	—	—
Securities lending reinvested collateral assets	28,128,544	28,128,544	28,128,544	—	—	—	—
Derivative assets	34,420	34,420	—	34,420	—	—	—
Separate account assets	871,825,946	897,249,242	51,990,151	819,835,795	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(12,256,581,127)	(11,513,294,937)	—	—	(12,256,581,127)	—	—
Separate account liabilities *	(849,799,218)	(778,452,884)	—	—	(849,799,218)	—	—
Securities lending liability	(295,938,184)	(295,938,184)	—	(295,938,184)	—	—	—

*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 MARCH 31, 2022 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 MARCH 31, 2022 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 MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

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

STATEMENT AS OF MARCH 31, 2022 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.

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?

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 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

Yes [] No [] N/A [X]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

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

Yes [] No [] N/A [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [X] No []
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [X] No []
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
Minor wording changes applicable to all employees.
- 9.3

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

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

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

\$106,499,219
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$209,008,274 | \$222,449,453 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$297,234,592 | \$302,669,460 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$506,242,866 | \$525,118,913 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

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

Yes [] No [] N/A [X]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$302,865,858
- 16.2

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

\$303,070,349
- 16.3

Total payable for securities lending reported on the liability page.

\$295,938,184

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

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

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

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A.....

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

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

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

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

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

2,924,087,601

1.14

Total Mortgages in Good Standing

\$

2,924,087,601

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

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)

\$

2,924,087,601

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

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

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)								
1.	Alabama	AL	L	78,875	10,978,491	0	11,057,366	162,168
2.	Alaska	AK	L	13,837	612,326	0	626,163	0
3.	Arizona	AZ	L	247,254	34,834,158	0	35,081,412	728,139
4.	Arkansas	AR	L	42,703	3,523,960	0	3,566,663	0
5.	California	CA	L	1,937,464	207,126,863	0	209,064,327	1,073,732
6.	Colorado	CO	L	92,777	39,293,660	0	39,386,437	0
7.	Connecticut	CT	L	79,879	16,649,913	0	16,729,792	1,353,800
8.	Delaware	DE	L	26,991	5,973,478	0	6,000,469	425,000
9.	District of Columbia	DC	L	25,950	1,526,665	0	1,552,615	0
10.	Florida	FL	L	3,450,866	83,765,398	0	87,216,264	4,286,005
11.	Georgia	GA	L	596,585	33,777,597	0	34,374,182	690,000
12.	Hawaii	HI	L	8,153	3,993,629	0	4,001,782	0
13.	Idaho	ID	L	40,980	7,522,272	0	7,563,252	0
14.	Illinois	IL	L	3,163,182	46,030,844	0	49,194,026	370,179
15.	Indiana	IN	L	3,556,596	14,465,209	0	18,021,805	0
16.	Iowa	IA	L	32,974	4,830,299	0	4,863,273	302,753
17.	Kansas	KS	L	192,975	5,355,664	0	5,548,639	100,000
18.	Kentucky	KY	L	2,246,552	13,540,389	0	15,786,941	0
19.	Louisiana	LA	L	1,259,042	9,405,075	0	10,664,117	0
20.	Maine	ME	L	6,570	6,730,678	0	6,737,248	0
21.	Maryland	MD	L	363,383	37,573,146	0	37,936,529	160,902
22.	Massachusetts	MA	L	13,923	47,764,933	0	47,778,856	2,363,063
23.	Michigan	MI	L	1,765,874	41,813,899	0	43,579,773	885,478
24.	Minnesota	MN	L	926,138	27,293,502	0	28,219,640	855,354
25.	Mississippi	MS	L	418,589	3,652,420	0	4,071,009	44,009
26.	Missouri	MO	L	765,861	15,239,686	0	16,005,547	788,352
27.	Montana	MT	L	7,776	4,440,165	0	4,447,941	0
28.	Nebraska	NE	L	16,732	1,989,746	0	2,006,478	250,000
29.	Nevada	NV	L	115,647	8,633,128	0	8,748,775	364,730
30.	New Hampshire	NH	L	5,533	9,780,364	0	9,785,897	341,063
31.	New Jersey	NJ	L	408,859	40,887,792	0	41,296,651	286,928
32.	New Mexico	NM	L	16,528	7,315,194	0	7,331,722	1,222,497
33.	New York	NY	N	42,524	100,075	0	142,599	0
34.	North Carolina	NC	L	4,393,061	28,052,772	0	32,445,833	1,562,273
35.	North Dakota	ND	L	4,521	2,010,171	0	2,014,692	0
36.	Ohio	OH	L	13,806,462	54,465,164	0	68,271,626	2,959,838,000
37.	Oklahoma	OK	L	108,390	7,544,100	0	7,652,490	0
38.	Oregon	OR	L	243,043	16,684,083	0	16,927,126	1,144,443
39.	Pennsylvania	PA	L	6,429,948	40,701,603	0	47,131,551	940,527
40.	Rhode Island	RI	L	2,298	5,129,515	0	5,131,813	249,267
41.	South Carolina	SC	L	577,803	15,369,129	0	15,946,932	333,613
42.	South Dakota	SD	L	7,927	2,091,072	0	2,098,999	0
43.	Tennessee	TN	L	954,792	17,682,708	0	18,637,500	435,132
44.	Texas	TX	L	1,240,437	121,798,517	0	123,038,954	4,224,380
45.	Utah	UT	L	28,177	12,658,612	0	12,686,789	0
46.	Vermont	VT	L	2,727	1,156,434	0	1,159,161	490,806
47.	Virginia	VA	L	313,396	28,519,926	0	28,833,322	4,249,142
48.	Washington	WA	L	184,060	33,510,971	0	33,695,031	525,778
49.	West Virginia	WV	L	860,643	2,300,890	0	3,161,533	200,000
50.	Wisconsin	WI	L	454,667	24,856,777	0	25,311,444	0
51.	Wyoming	WY	L	6,844	1,298,014	0	1,304,858	247,815
52.	American Samoa	AS	N				0	0
53.	Guam	GU	L	464			464	
54.	Puerto Rico	PR	N	1,952	122,941		124,893	
55.	U.S. Virgin Islands	VI	N	389			389	
56.	Northern Mariana Islands	MP	N				0	
57.	Canada	CAN	N				0	
58.	Aggregate Other Aliens	OT	XXX	14,108	539,034	0	553,142	0
59.	Subtotal	XXX		51,603,681	1,212,913,051	0	1,264,516,732	2,991,495,328
90.	Reporting entity contributions for employee benefits plans.	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.	XXX	476,584				476,584	
94.	Aggregate or other amounts not allocable by State.	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).	XXX	52,080,265	1,212,913,051	0	0	1,264,993,316	2,991,495,328
96.	Plus Reinsurance Assumed.	XXX					0	
97.	Totals (All Business).	XXX	52,080,265	1,212,913,051	0	0	1,264,993,316	2,991,495,328
98.	Less Reinsurance Ceded.	XXX	5,676,008				5,676,008	
99.	Totals (All Business) less Reinsurance Ceded	XXX	46,404,257	1,212,913,051	0	0	1,259,317,308	2,991,495,328
DETAILS OF WRITE-INS								
58001.	Mexico	XXX	1,078				1,078	
58002.	ZZZ - Other Alien	XXX	13,030	539,034			552,064	
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	14,108	539,034	0	0	553,142	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0 Q - Qualified - Qualified or accredited reinsurer.....0
N - None of the above - Not allowed to write business in the state.....6

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

	NAIC#	TIN#
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 AND 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

SUBSIDIARY	-	FABRIC TECHNOLOGIES INC., NY (NON-INSURER)	47-5482199
SUBSIDIARY	-	FABRIC INSURANCE AGENCY, LLC, NY (NON-INSURER)	37-1832788

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA		Ownership	1.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA		Ownership	25.250	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA		Ownership	21.350	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA		Ownership	14.660	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC The Western and Southern Life Insurance Co	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings,LLC	.NY	NIA		Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	86-3736212				Etowah Joint Venture Partners, LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	37-1832788				Fabric Insurance Agency, LLC	.NY	NIA	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	47-5482199				Fabric Technologies, Inc.	.NY	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-5350091				Fiat Apts. Investor Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA		Ownership	35.830	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	Integrity Life Insurance Co	Ownership	4.020	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	16.470	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA		Ownership	15.280	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	21.470	Western & Southern Mutual Holding Co	.NO	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
										Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	LP	Ownership	99.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	31.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA		Ownership	1.610	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.840	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA		Ownership	21.060	Western & Southern Mutual Holding Co	.NO	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA		Ownership	38.320	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	

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

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.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3835610				Fort Washington PE Invest SM II-K	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859775				Fort Washington PE Invest XI-K	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	..NO	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-2353885				Fourth and Pike Apartments, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-1225842				FWPEI Mauna Kea GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-3616440				FWPEI SM II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-3656912				FWPEI XI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1463366				FWPEO IV GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-3569568				Jomax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-2435757				Kemah Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-4499681				Manchester Semmes OZ Fund II, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	.OH	NIA	FIWPEI Mauna Kea GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1427318				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1338187				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA		Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4322006				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA		Ownership	41.900	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-3394236				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1659568				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3167828				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	41-3147951				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA		Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	34-1998937				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA		Ownership	99.750	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-4266774				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA		Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
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	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
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	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
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	NO	
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	NO	
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	NO	
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	NO	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
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	NO	
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	NO	
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	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
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	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	NO	
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	NO	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	90.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
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	NO	

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2022 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

AUGUST FILING

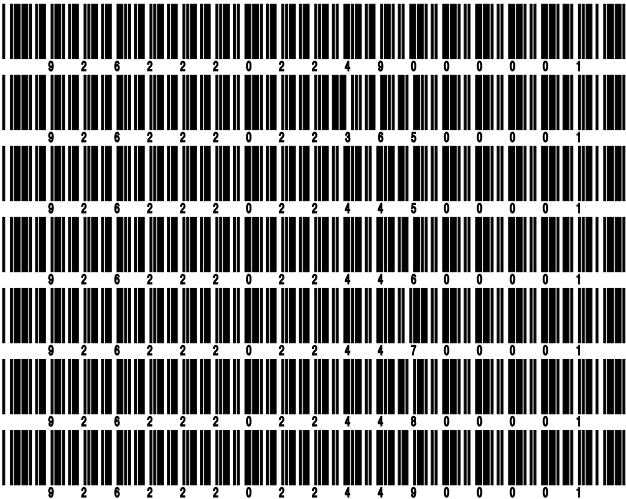
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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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]



NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	2,782,941,629	1,964,024,430
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	229,670,520	880,030,778
2.2 Additional investment made after acquisition	10,400,980	23,385,372
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	98,900,676	84,482,387
8. Deduct amortization of premium and mortgage interest points and commitment fees	24,846	16,564
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)	2,924,087,607	2,782,941,629
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	2,924,087,607	2,782,941,629
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	2,924,087,607	2,782,941,629

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	433,042,698	398,228,764
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	182,551	15,065,346
2.2 Additional investment made after acquisition	13,920,155	63,776,857
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	86	587
5. Unrealized valuation increase (decrease)	6,505,368	14,844,008
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	2,467,429	53,872,127
8. Deduct amortization of premium and depreciation	23,091	91,328
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	4,909,409
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	451,160,338	433,042,698
12. Deduct total nonadmitted amounts	4,997,054	5,000,000
13. Statement value at end of current period (Line 11 minus Line 12)	446,163,284	428,042,698

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,239,486,864	13,838,512,491
2. Cost of bonds and stocks acquired	2,191,233,582	4,258,525,159
3. Accrual of discount	4,654,342	22,754,691
4. Unrealized valuation increase (decrease)	(20,366,604)	153,290,407
5. Total gain (loss) on disposals	6,767,262	43,131,543
6. Deduct consideration for bonds and stocks disposed of	843,605,993	3,002,877,488
7. Deduct amortization of premium	22,741,317	88,143,343
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	6,792,169
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,323,742	21,085,573
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,557,751,878	15,239,486,864
12. Deduct total nonadmitted amounts	219,307,192	206,087,829
13. Statement value at end of current period (Line 11 minus Line 12)	16,338,444,686	15,033,399,035

STATEMENT AS OF MARCH 31, 2022 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)	7,966,710,966	1,822,102,197	1,148,828,202	117,132,286	8,757,117,247			7,966,710,966
2. NAIC 2 (a)	4,642,894,697	4,278,571,336	3,751,613,443	(114,374,101)	5,055,478,489			4,642,894,697
3. NAIC 3 (a)	1,061,749,487	180,651,799	29,885,298	(16,428,437)	1,196,087,551			1,061,749,487
4. NAIC 4 (a)	461,563,344	46,969,830	46,552,248	(22,166,303)	439,814,623			461,563,344
5. NAIC 5 (a)	37,260,540	2,130,266	5,810,852	12,399,556	45,979,510			37,260,540
6. NAIC 6 (a)	9,999,381	2,224,561	119,260	(160,457)	11,944,225			9,999,381
7. Total Bonds	14,180,178,415	6,332,649,989	4,982,809,303	(23,597,456)	15,506,421,645	0	0	14,180,178,415
PREFERRED STOCK								
8. NAIC 1	0	93,926	0	3,056	96,982			
9. NAIC 2	36,844,000	8,373,475	0	(4,016,755)	41,200,720			36,844,000
10. NAIC 3	0	0	0	0	0			
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	36,844,000	8,467,401	0	(4,013,699)	41,297,702	0	0	36,844,000
15. Total Bonds and Preferred Stock	14,217,022,415	6,341,117,390	4,982,809,303	(27,611,155)	15,547,719,347	0	0	14,217,022,415

(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 \$87,439,195 ; NAIC 2 \$24,994,838 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	xxx	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,235,298	46,111,984
2. Cost of short-term investments acquired	0	207,461,347
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	25,364
6. Deduct consideration received on disposals	25,235,298	228,363,397
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)	0	25,235,298
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	25,235,298

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	
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
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	
12.	Statement value at end of current period (Line 10 minus Line 11)	34,425

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	34,420
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	34,420
4.	Part D, Section 1, Column 6	34,420
5.	Part D, Section 1, Column 7	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	34,420
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	34,420
10.	Part D, Section 1, Column 9	34,420
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	295,943,807	204,632,444
2. Cost of cash equivalents acquired	4,978,799,778	10,175,323,308
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,349	21,378
6. Deduct consideration received on disposals	5,072,939,519	10,084,033,323
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)	201,806,415	295,943,807
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	201,806,415	295,943,807

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 MARCH 31, 2022 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	3 State						
1220	WASHINGTON	DC		09/26/2019	4.750	.0	5,406,530	73,860,030
1262	PITTSBURGH	PA		02/03/2022	4.760	41,264	2,264,888	10,350,912
1263	WEST PALM BEACH	FL		03/01/2022	4.300	1,011,062	2,727,948	46,114,850
1264	BLOOMINGDALE	GA		03/02/2022	3.500	2,075,038	1,614	20,617,680
1265	ST. PETERSBURG	FL		03/18/2022	3.350	64,750,000	.0	89,600,000
1266	CORDOVA	TN		03/18/2022	3.670	60,000,000	.0	82,800,000
1267	ORLANDO	FL		03/21/2022	4.100	2,779,156	.0	3,561,560
1268	PALM HARBOR	FL		03/30/2022	3.610	52,514,000	.0	75,500,000
1269	DAVENPORT	FL		03/30/2022	3.750	33,000,000	.0	49,590,000
1270	DAVENPORT	FL		03/30/2022	3.750	13,500,000	.0	20,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						229,670,520	10,400,980	472,095,032
0899999. Total Mortgages in good standing						229,670,520	10,400,980	472,095,032
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						229,670,520	10,400,980	472,095,032

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1182	RALEIGH	NC		11/14/2014	01/19/2022	23,463,201	.0	.0	.0	.0	.0	.0	23,425,504	23,425,504	.0	.0	.0
1213	LEES SUMMIT	MO		02/05/2019	03/10/2022	22,097,320	.0	.0	.0	.0	.0	.0	22,035,428	22,035,428	.0	.0	.0
1221	KANSAS CITY	MO		12/06/2019	03/17/2022	28,500,000	.0	.0	.0	.0	.0	.0	28,500,000	28,500,000	.0	.0	.0
1226	MOORE	OK		05/01/2020	02/22/2022	19,386,003	.0	.0	.0	.0	.0	.0	19,319,373	19,319,373	.0	.0	.0
0199999. Mortgages closed by repayment						93,446,524	0	0	0	0	0	0	93,280,305	93,280,305	0	0	0
1151	LORTON	VA		09/28/2009		10,523,766	.0	.0	.0	.0	.0	.0	599,925	599,925	.0	.0	.0
1166	PUYALLUP	VA		02/24/2012		12,798,313	.0	.0	.0	.0	.0	.0	237,365	237,365	.0	.0	.0
1173	AMERICAN CANYON	CA		11/14/2012		30,369,285	.0	.0	.0	.0	.0	.0	324,197	324,197	.0	.0	.0
1177	SOUTH ATTLEBORO	MA		07/22/2013		41,963,444	.0	.0	.0	.0	.0	.0	285,103	285,103	.0	.0	.0
1178	LORTON	VA		09/18/2013		5,995,059	.0	.0	.0	.0	.0	.0	57,567	57,567	.0	.0	.0
1179	HOUSTON	TX		10/10/2013		17,092,077	.0	.0	.0	.0	.0	.0	214,250	214,250	.0	.0	.0
1182	RALEIGH	NC		11/14/2014		23,463,201	.0	.0	.0	.0	.0	.0	37,697	37,697	.0	.0	.0
1183	ROSEVILLE	CA		11/20/2014		2,261,936	.0	.0	.0	.0	.0	.0	31,319	31,319	.0	.0	.0
1187	NEWPORT	KY		03/17/2015		43,227,300	.0	.0	.0	.0	.0	.0	212,081	212,081	.0	.0	.0
1188	CINCINNATI	OH		10/02/2015		19,798,135	.0	.0	.0	.0	.0	.0	101,702	101,702	.0	.0	.0
1189	CINCINNATI	OH		10/02/2015		9,209,093	.0	.0	.0	.0	.0	.0	58,829	58,829	.0	.0	.0
1190	CINCINNATI	OH		10/02/2015		38,255,231	.0	.0	.0	.0	.0	.0	241,190	241,190	.0	.0	.0
1191	GREENVILLE	SC		12/18/2015		24,045,423	.0	.0	.0	.0	.0	.0	122,267	122,267	.0	.0	.0
1195	INDIANAPOLIS	IN		06/15/2017		31,723,609	.0	.0	.0	.0	.0	.0	141,978	141,978	.0	.0	.0
1196	APEX	NC		09/21/2017		12,938,804	.0	.0	.0	.0	.0	.0	69,773	69,773	.0	.0	.0
1197	BEL AIR	MD		12/12/2017		47,362,070	.0	.0	.0	.0	.0	.0	214,127	214,127	.0	.0	.0
1198	NEWPORT	KY		12/19/2017		9,244,250	.0	.0	.0	.0	.0	.0	101,268	101,268	.0	.0	.0
1199	KENNESAW	GA		03/12/2018		11,447,962	.0	.0	.0	.0	.0	.0	84,943	84,943	.0	.0	.0

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1200	KENNESAW	GA		03/12/2018		7,859,117	0	0	0	0	0	0	58,314	58,314	0	0	0
1201	KENNESAW	GA		03/12/2018		11,584,248	0	0	0	0	0	0	85,954	85,954	0	0	0
1202	LONGMONT	CO		04/19/2018		50,532,947	0	0	0	0	0	0	240,237	240,237	0	0	0
1205	INDIANAPOLIS	IN		06/12/2018		36,377,426	0	0	0	0	0	0	151,557	151,557	0	0	0
1206	LONGWOOD	FL		07/12/2018		35,793,917	0	0	0	0	0	0	147,405	147,405	0	0	0
1207	CARMEL	IN		09/10/2018		32,820,626	0	0	0	0	0	0	140,512	140,512	0	0	0
1209	NORTHLAKE	TX		09/18/2018		41,386,674	0	0	0	0	0	0	171,519	171,519	0	0	0
1210	COLUMBUS	OH		09/26/2018		56,398,437	0	0	0	0	0	0	244,040	244,040	0	0	0
1211	CHANDLER	AZ		10/19/2018		54,524,097	0	0	0	0	0	0	229,308	229,308	0	0	0
1212	KATY	TX		12/21/2018		53,408,344	0	0	0	0	0	0	324,653	324,653	0	0	0
1213	LEES SUMMIT	MO		02/05/2019		22,097,320	0	0	0	0	0	0	61,892	61,892	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		26,741,693	0	0	0	0	0	0	120,089	120,089	0	0	0
1219	CINCINNATI	OH		09/20/2019		26,418,963	0	0	0	0	0	0	127,845	127,845	0	0	0
1222	CALIFORNIA	MD		12/20/2019		20,132,528	0	0	0	0	0	0	111,333	111,333	0	0	0
1226	MOORE	OK		05/01/2020		19,386,003	0	0	0	0	0	0	66,630	66,630	0	0	0
1248	APEX	NC		07/15/2021		3,977,640	0	0	0	0	0	0	16,976	16,976	0	0	0
1249	STERLING	VA		07/21/2021		41,754,135	0	0	0	0	0	0	186,526	186,526	0	0	0
0299999. Mortgages with partial repayments						932,913,073	0	0	0	0	0	0	5,620,371	5,620,371	0	0	0
0599999 - Totals						1,026,359,597	0	0	0	0	0	0	98,900,676	98,900,676	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016			120,155		1,548,356	0.720	
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V		01/01/2022		182,551			0	70.590	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.		11/16/2021			800,000		6,200,000	1.980	
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD		12/14/2021			13,000,000		406,911	1.190	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									182,551	13,920,155	0	8,155,267	XXX
4899999. Total - Unaffiliated									182,551	13,920,155	0	8,155,267	XXX
4999999. Total - Affiliated									0	0	0	0	XXX
5099999 - Totals									182,551	13,920,155	0	8,155,267	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	01/31/2022	4,668,930					0		26,946	26,946			0	67,495
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated								0	0	0	0	0	0	26,946	26,946	0	0	0	67,495
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/04/2022	472,778					0		472,778	472,778			0	66,700
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	02/24/2022	353,848					0		353,848	353,848			0	431,767
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	02/08/2022	532,352					0		532,352	532,352			0	608,408
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	02/11/2022	778,374					0		778,374	778,374			0	711,240
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	2,137,352	2,137,352	0	0	0	1,818,115
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	02/15/2022	303,131					0		303,131	303,131			0	328,131
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	303,131	303,131	0	0	0	328,131
4899999. Total - Unaffiliated								0	0	0	0	0	0	2,440,483	2,440,483	0	0	0	2,146,246

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated							4,668,930	0	0	0	0	0	0	26,946	26,946	0	0	0	67,495
5099999 - Totals							7,109,413	0	0	0	0	0	0	2,467,429	2,467,429	0	0	0	2,213,741

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		01/01/2022	Interest Capitalization		1,386	1,386	0	1.A
36180W-SW-6	GN GN AE4133 3.000% 09/15/30		02/01/2022	Interest Capitalization		0	0	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		03/01/2022	Interest Capitalization		1,590	1,590	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		03/01/2022	Interest Capitalization		3,847	3,847	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.056% 01/16/54		03/01/2022	Interest Capitalization		13,897	13,897	0	1.A
690353-X5-1	DFC AGENCY DEBENTURES 0.670% 08/15/29		01/25/2022	WELLS FARGO		6,716,667	6,716,658	1,244	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		02/23/2022	GOLDMAN SACHS		1,880,494	2,060,000	960	1.A
912810-SV-1	U S TREASURY 0.125% 02/15/51		02/10/2022	BANK of AMERICA SEC		1,454,549	1,350,000	882	1.A
0109999999	Subtotal - Bonds - U.S. Governments					10,072,430	10,147,378	3,086	XXX
000000-00-0	REPUBLIC OF PHILIPPINES SOVEREIGN 4.200% 03/29/47	D	03/21/2022	DEUTSCHE BANK		10,000,000	10,000,000	0	2.B FE
0309999999	Subtotal - Bonds - All Other Governments					10,000,000	10,000,000	0	XXX
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A MULTIFAMILY HSG 4.353% 06/01/41		03/30/2022	RAYMOND JAMES		5,000,000	5,000,000	0	1.D FE
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2022	Interest Capitalization		14,678	14,678	0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		03/01/2022	Interest Capitalization		36,095	36,095	0	1.A
3137B8-G5-0	FHMS K037 X1 0.929% 01/25/24		02/16/2022	BREAN CAPITAL LLC		261,945	0	9,106	1.A
3137BD-CX-2	FHMS K039 X1 0.704% 07/25/24		02/25/2022	NATIONAL ALLIANCE SECURITIES		15,603	0	580	1.A FE
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		03/01/2022	Interest Capitalization		45,576	45,576	0	1.A
3137FL-YX-6	FHMS K092 X1 0.709% 04/25/29		01/11/2022	BREAN CAPITAL LLC		3,470,993	0	19,014	1.A
3137FO-K0-5	FHLMC Multifamil K103ured P K103 X1 0.639% 11/25/29		02/28/2022	BREAN CAPITAL LLC		5,266,366	0	0	1.A
3137FR-EK-3	FHMS K104 X1 1.125% 01/25/30		02/09/2022	BREAN CAPITAL LLC		13,927,361	0	74,758	1.A
3137FU-ZE-7	FHR K111 X1 1.571% 05/25/30		02/09/2022	GOLDMAN SACHS		3,868,801	0	19,995	1.A FE
3137H0-H7-6	FHMS KLU3 X1 1.938% 01/25/31		02/22/2022	BANK of AMERICA SEC		1,570,834	0	15,625	1.A
3137H5-DR-5	FHMS K137 X1 0.101% 11/25/31		01/13/2022	BANK of AMERICA SEC		5,271,508	0	33,452	1.A
54445C-AF-0	LOS ANGELES CA DEPT OF ARPTS C AIRPORT 3.758% 05/15/34		03/03/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0	1.E FE
54445C-AG-8	LOS ANGELES CA DEPT OF ARPTS C AIRPORT 3.858% 05/15/35		03/03/2022	BANK of AMERICA SEC		7,500,000	7,500,000	0	1.E FE
607166-AB-1	MOBILE AL INDL DEV BRD REVENUE DEVELOPMENT 0.420% 09/01/31		03/29/2022	GOLDMAN SACHS		4,945,000	4,945,000	1,082	1.G FE
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.640% 02/01/31		03/15/2022	BARCLAYS		11,565,000	11,565,000	1,862	1.F FE
95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.420% 12/01/38		03/29/2022	GOLDMAN SACHS		7,800,000	7,800,000	1,707	1.E FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					75,559,760	41,906,349	177,181	XXX
06761*-AA-4	BARINGS Barings NAPLF II 4.250% 10/11/31		03/07/2022	PRIVATE PLACEMENT		3,200,000	3,200,000	0	1.G FE
00179W-AB-0	AMSR Trust 2022SFR1 2022-SFR1 B 3.441% 03/17/39		02/15/2022	DEUTSCHE BANK		9,999,690	10,000,000	0	1.A FE
00287Y-BM-0	ABBVIE INC 2.300% 11/21/22		02/28/2022	CITIGROUP GLOBAL MKTS		7,049,210	7,000,000	45,169	2.B FE
013092-AB-7	ALBERTSONS COS LLC/SAFEW 5.875% 02/15/28		03/23/2022	Various		3,531,660	3,520,000	20,200	3.C FE
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		01/31/2022	J P MORGAN SEC		5,061,914	5,000,000	8,028	1.D FE
02530A-AJ-1	American Credit 20183 ce Rec 2018-3 E 5.170% 10/15/24		02/03/2022	MITSUBISHI UFJ SECURITIES		3,048,047	3,000,000	10,771	1.C FE
02665U-AE-5	AH4R 2014-SFR2 E 6.231% 10/17/36		02/18/2022	PERFORMANCE TRUST CAPITAL		10,641,605	10,100,000	31,397	1.D FE
02666A-AE-8	AH4R 2015-SFR1 E 5.639% 04/17/52		02/11/2022	PERFORMANCE TRUST CAPITAL		651,823	620,000	1,360	1.E FE
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		03/04/2022	Various		285,292	290,000	4,210	3.C FE
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		03/25/2022	DEUTSCHE BANK		2,957,500	3,000,000	21,778	3.C FE
05329R-AA-1	AUTONATION INC 3.850% 03/01/32		02/23/2022	BANK of AMERICA SEC		9,983,500	10,000,000	0	2.C FE
05491U-BG-2	Barclays Commere2018C2 gage S 2018-C2 AS 4.624% 12/15/51		03/03/2022	BARCLAYS		5,718,075	5,280,000	4,069	1.A
05492J-AX-0	Barclays Commere2019C5 gage S 2019-C5 AS 3.366% 11/15/52		03/30/2022	BARCLAYS		9,749,219	10,000,000	0	1.A
05551V-BK-8	Barclays Commere2021C10 gage S 2021-C10 XA 1.305% 07/15/54		03/03/2022	BARCLAYS		2,496,573	0	5,992	1.A FE
05552F-BC-0	Barclays Commere2022C15 gage S 2022-C15 XA 0.000% 04/15/55		03/24/2022	BARCLAYS		6,501,997	308,400,000	20,774	1.A FE
056059-AQ-1	BX 2018-IND F 2.197% 11/15/35		02/02/2022	BARCLAYS		4,601,692	4,600,255	4,871	1.A
056059-AQ-1	BX 2018-IND F 2.197% 11/15/35		02/02/2022	BARCLAYS		2,400,495	2,399,745	2,541	1.C
05605N-AA-5	BX Trust 2020V1V2 2020-V1V2 C 3.542% 03/09/44		02/17/2022	MORGAN STANLEY FIXED INC		7,003,282	7,289,000	15,062	1.G FE
05606F-AA-1	BX 2019-OC11 A 3.202% 12/09/41		03/22/2022	MORGAN STANLEY FIXED INC		4,831,445	5,000,000	10,229	1.A
05606F-AN-3	BX 2019-OC11 E 4.075% 12/09/41		03/02/2022	SOCIETE GENERALE		7,047,910	7,652,000	2,515	1.A
05610F-AB-3	BX Trust 2022AHP 2022-AHP AS 1.540% 01/17/39		02/02/2022	WELLS FARGO		24,928,150	25,000,000	0	1.A FE
060352-AJ-0	Bank 2017BNK6 2017-BNK6 AS 3.741% 07/15/60		03/30/2022	BARCLAYS		19,318,742	19,236,087	0	1.A
06051G-KL-2	BANK OF AMERICA CORP 3.846% 03/08/37		03/03/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0	1.F FE
06541F-BD-0	BANK 2017-BNK4 AS 3.777% 05/15/50		02/18/2022	BARCLAYS		34,918,085	34,045,000	76,798	1.A
06541W-BA-9	Bank 2017BNK5 2017-BNK5 AS 3.624% 06/15/60		03/24/2022	BREAN CAPITAL LLC		10,003,125	10,000,000	27,180	1.A
070101-GF-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		02/09/2022	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G FE
07831C-AA-1	BELLRING BRANDS INC 7.000% 03/15/30		03/01/2022	Various		452,340	449,000	0	4.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.000% 04/15/55		03/31/2022	DEUTSCHE BANK		2,898,204	675,717,000	9,778	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		01/21/2022	BREAN CAPITAL LLC		14,284,570	15,000,000	0	1.A FE
11135F-AQ-4	BROADCOM INC 4.150% 11/15/30		02/10/2022	BARCLAYS		5,032,752	4,800,000	49,247	2.C FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		03/24/2022	CITIGROUP GLOBAL MKTS		14,539,942	14,748,000	0	2.B FE
12433E-AC-5	BX Trust 2022LBA6 2022-LBA6 XCP 0.117% 01/15/39		01/24/2022	BANK of AMERICA SEC		169,653	0	0	2.B FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		02/14/2022	NOMURA SECURITIES INTERNATIONAL		32,902,061	34,750,000	0	1.A FE
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50		03/16/2022	Various		11,540,745	11,331,000	115,296	2.C FE
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM 3.801% 05/10/48		03/29/2022	BMO CAPITAL MARKETS CORP		6,510,156	6,500,000	20,589	1.A
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		02/17/2022	DEUTSCHE BANK		473,000	473,000	895	1.A FE
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		02/02/2022	J P MORGAN SEC		9,503,870	9,344,000	21,452	1.C FE
12596U-AD-0	CPS Auto Trust 2019C 2019-C D 3.170% 06/16/25		02/02/2022	J P MORGAN SEC		6,088,125	6,000,000	10,038	1.E FE
12597T-AC-4	CPS Auto Trust 2020C 2020-C C 1.710% 08/17/26		02/01/2022	INTL FCSTONE FINANCIAL INC		2,108,859	2,100,000	1,796	1.C FE
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 0.957% 05/10/47		02/17/2022	BREAN CAPITAL LLC		1,796,144	0	57,311	1.A FE
12652F-AN-2	CSMC 2017-CALI E 3.778% 11/10/32		01/12/2022	GOLDMAN SACHS		5,970,000	6,000,000	8,186	3.C FE
12653T-BW-0	CSMC 2018-J1 B2 3.598% 02/25/48		03/02/2022	Various		30,541,338	30,201,571	9,055	1.A
12657N-AA-8	COP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		02/10/2022	BTIG LLC		482,313	482,000	4,230	4.B FE
12659J-AA-5	COLEM 2021-HUNE 2022HUNE Trust 2022-HUNE A 2.543% 04/12/42		03/01/2022	BARCLAYS		22,363,428	22,830,000	22,578	1.A FE
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 03/25/25		03/17/2022	GOLDMAN SACHS		21,440,786	21,441,000	51,114	1.A FE
126650-CQ-1	CVS CORP 4.750% 12/01/22		02/22/2022	BANK of AMERICA SEC		1,194,905	1,175,000	12,868	2.B FE
13806C-AA-0	CANPACK CANPACK US 3.875% 11/15/29		01/21/2022	Various		2,330,180	2,400,000	25,747	3.B FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		02/17/2022	RAYMOND JAMES		1,779,174	1,760,469	5,477	1.A FE
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		03/03/2022	Various		739,540	622,000	15,012	2.C FE
17291C-AA-3	Citigroup Commer2016C2 tgage 2016-C2 D 3.250% 08/10/49		01/06/2022	MESIROW FINANCIAL		4,521,875	5,000,000	4,063	5.B
172967-LG-4	CITIGROUP 2.750% 04/25/22		03/30/2022	TD SECURITIES		7,974,534	7,968,000	94,952	1.G FE
17325D-AH-6	CGOINT 2016-P5 C 4.285% 10/10/49		02/10/2022	BREAN CAPITAL LLC		5,920,072	5,810,000	8,990	3.B
17326C-BB-9	Citigroup Commer2017B1 tgage 2017-B1 AS 3.711% 08/15/50		03/29/2022	BARCLAYS		6,924,114	6,931,696	21,436	1.A
201723-AR-4	COMMERCIAL METALS CO 4.375% 03/15/32		01/13/2022	BANK of AMERICA SEC		10,000,000	10,000,000	0	3.A FE
207597-DV-4	CONN LT & PIW 6.350% 06/01/36		03/03/2022	MESIROW FINANCIAL		3,035,079	2,321,000	39,302	1.E FE
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		03/11/2022	Taxable Exchange		5,452,686	4,000,000	0	1.G FE
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		02/24/2022	Various		495,873	482,000	14,415	3.C FE
22534G-AA-1	Credit Acceptanc20201A oan Tr 2020-1A A 2.010% 02/15/29		02/01/2022	BANK of AMERICA SEC		6,032,813	6,000,000	6,030	1.A FE
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		02/03/2022	CREDIT SUISSE FIRST BOSTON		2,949,178	2,957,612	1,145	1.A FE
22822V-AX-9	CROWN CASTLE INTL CORP 2.900% 04/01/41		02/25/2022	MORGAN STANLEY FIXED INC		6,656,085	7,860,000	94,975	2.C FE
22945A-AB-5	Credit Suisse Mo2017RPL1rust 2017-RPL1 A2 2.973% 07/25/57		03/02/2022	BMO CAPITAL MARKETS CORP		4,984,375	5,000,000	1,240	1.A
23305J-AL-6	DBUS 2017-BRBJ E 3.530% 10/10/34		03/25/2022	Various		797,346	840,000	664	1.A
233293-AQ-2	DPL INC 4.350% 04/15/29		03/03/2022	RBC/DAIN		147,750	150,000	2,574	3.A FE
25277L-AF-3	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		03/01/2022	Tax Free Exchange		172,816	345,000	824	5.C FE
25470X-BE-4	DISH DBS CORP 5.250% 12/01/26		02/11/2022	Various		9,676,455	10,000,000	112,793	4.A FE
262081-AB-8	Drive Auto Recei20213 rust 2021-3 A2 0.520% 01/15/25		02/02/2022	DEUTSCHE BANK		14,838,053	14,870,000	4,081	1.A FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		02/24/2022	BANK of AMERICA SEC		11,126,489	11,970,000	35,264	2.C FE
26442C-AA-2	DUKE ENERGY CAROLINAS 6.100% 06/01/37		01/03/2022	SEAPORT GROUP LLC		6,793,600	5,000,000	28,806	2.A FE
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		03/17/2022	J P MORGAN SEC		8,791,800	10,000,000	39,417	2.B FE
30037E-AA-1	EVERGY MISSOURI WEST INC 3.750% 03/15/32		03/10/2022	NETSCOUT SYSTEMS		14,986,350	15,000,000	0	1.G FE
30161N-AW-1	EXELON CORP 3.497% 06/01/22		01/07/2022	RBC/DAIN		8,231,890	8,160,000	31,706	2.C FE
30166N-AE-6	Exeter Automobi20203A ables 1.320% 07/15/25		02/03/2022	WELLS FARGO		7,342,885	7,330,000	5,913	1.C FE
30167Y-AE-1	Exeter Automobi20202A ables 2020-2A C 3.280% 05/15/25		02/02/2022	BNP SECURITIES		5,183,073	5,111,000	8,848	1.C FE
30225V-AH-0	EXTRA SPACE STORAGE LP 3.900% 04/01/29		03/22/2022	CITIGROUP GLOBAL MKTS		2,996,550	3,000,000	0	2.B FE
30262S-AS-7	FREMIF Mortgage T2015K42 2015-K42 C 3.849% 01/25/48		02/14/2022	SOCIETE GENERALE		4,411,010	4,328,000	6,941	1.A
30286X-AQ-2	FREMIF 2015-K43 C 3.732% 02/25/48		02/14/2022	BANK of AMERICA SEC		6,079,688	6,000,000	9,330	1.A
30290W-AG-0	FREMIF 2012-K23 C 2012-K23 C 3.657% 10/25/45		02/02/2022	SOCIETE GENERALE		4,135,640	4,089,000	1,246	1.A FM
30292N-AK-9	FREMIF 2015-K44 C 3.670% 01/25/48		02/14/2022	BANK of AMERICA SEC		5,058,984	5,000,000	7,645	1.A
30292P-AG-3	FREMIF Mortgage T2015K45 2015-K45 C 3.589% 04/25/48		02/10/2022	SOCIETE GENERALE		4,004,738	3,970,000	5,145	1.A
30292R-AJ-3	FREMIF Mortgage T2015K46 2015-K46 B 3.695% 04/25/48		02/14/2022	ROBERT W. BAIRD		10,230,859	10,000,000	15,395	1.A
30293H-AG-0	FREMIF Mortgage T2015K48 2015-K48 C 3.644% 08/25/48		02/14/2022	BANK of AMERICA SEC		12,001,301	11,860,000	18,003	1.A
30296G-AS-3	FREMIF Mortgage T2018K730 2018-K730 B 3.796% 02/25/50		02/14/2022	SOCIETE GENERALE		7,176,094	7,000,000	11,071	1.A
30311M-AN-2	FREMIF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		02/10/2022	BREAN CAPITAL LLC		6,265,657	0	37,130	1.A FE
33767B-AA-7	FIRSTENERGY TRANSMISSION 5.450% 07/15/44		02/15/2022	J P MORGAN SEC		333,729	290,000	1,405	3.A FE

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33768D-AC-8	Firstkey Homes T2022SFRA 2022-SFRA B 3.500% 03/17/39		03/10/2022	MORGAN STANLEY FIXED INC		29,843,748	30,000,000	.0	1.D FE
33845F-AC-0	Flagship Credit 20194 st 2.530% 11/17/25		02/02/2022	BNP SECURITIES		3,334,128	3,307,000	4,416	1.A FE
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		02/22/2022	TD SECURITIES		1,566,474	1,560,000	6,549	2.B FE
36251X-AV-9	GS Mortgage Secu2016GS4 rust 2016-GS4 AS 3.645% 11/10/49		02/17/2022	BARCLAYS		10,599,693	10,429,000	22,175	1.A
36253P-AG-7	GSMS 2017-GS6 AS 3.638% 05/10/50		03/22/2022	BREAN CAPITAL LLC		10,009,375	10,000,000	23,243	1.A
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		01/25/2022	WELLS FARGO		995,000	1,000,000	3,316	1.A
36256D-AC-0	GLS Auto Receive20191A st 2019-1A C 3.870% 12/16/24		02/01/2022	INTL FOSTONE FINANCIAL INC		2,032,656	2,000,000	3,870	1.B FE
36263N-AB-1	GS Mortgage-Back2022PJH ities 2022-PJ1 A2 2.500% 05/28/52		01/10/2022	GOLDMAN SACHS		9,823,438	10,000,000	29,861	1.A FE
36264F-AE-1	GSK CONSUMER HEALTHCARE 4.000% 03/24/52		03/21/2022	Various		9,832,550	10,000,000	.0	2.A FE
37045X-DL-7	GENERAL MOTORS FINL CO 2.700% 06/10/31		03/16/2022	Various		8,623,206	9,812,000	72,118	2.C FE
37045X-DS-2	GENERAL MOTORS FINL CO 3.100% 01/12/32		03/16/2022	Various		9,932,588	11,035,000	62,916	2.C FE
38141G-ZR-8	GOLDMAN SACHS GROUP INC 3.615% 03/15/28		03/10/2022	Various		1,235,764	1,235,000	.0	1.F FE
389286-AA-3	GRAY ESCROW II INC 5.375% 11/15/31		03/04/2022	Various		225,085	230,000	4,085	4.B FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		03/25/2022	RBC/DAIN		14,851,248	15,000,000	.0	1.D FE
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		03/03/2022	CITIGROUP GLOBAL MKTS		303,078	320,000	1,400	3.C FE
443201-AB-4	HOWMET AEROSPACE INC 3.000% 01/15/29		02/10/2022	SUMRIDGE PARTNERS		231,963	241,000	557	3.A FE
45688C-AB-3	INGEVITY CORP 3.875% 11/01/28		03/24/2022	STIFEL NICHOLAS		1,802,500	2,000,000	31,646	3.C FE
46284V-AC-5	IRON MOUNTAIN INC 4.875% 09/15/27		02/10/2022	STIFEL NICHOLAS		481,815	482,000	9,665	3.C FE
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.243% 08/25/50		02/08/2022	ODEON CAPITAL GROUP LLC		11,591,521	11,649,770	9,472	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.243% 08/25/50		02/08/2022	ODEON CAPITAL GROUP LLC		18,769	18,863	.15	1.F
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		03/10/2022	J P MORGAN SEC		8,725,656	9,341,619	8,433	1.A
46636S-AD-5	JACK 2022-1A A21 3.445% 02/26/52		02/02/2022	GUGGENHEIM CAPITAL MARKETS		36,500,000	36,500,000	.0	2.B FE
46639E-AE-1	JPMCC 2012-LC9 A5 2012-LC9 A5 2.840% 12/15/47		02/03/2022	BREAN CAPITAL LLC		12,788,768	12,687,663	6,005	1.A FM
46639E-AE-1	JPMCC 2012-LC9 A5 2012-LC9 A5 2.840% 12/15/47		03/01/2022	Interest Capitalization		.0	.0	.0	1.A FM
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		02/01/2022	Interest Capitalization		.0	.0	.0	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		03/10/2022	J P MORGAN SEC		9,272,796	9,937,357	8,971	1.B FE
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		03/03/2022	VFN-US BANK		79,749,311	79,749,311	.0	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		02/24/2022	J P MORGAN SEC		17,011,322	18,200,010	34,125	1.B FE
46655F-AA-5	JMA-RM LLC 1.006% 03/01/72		03/29/2022	STERN		1,910,000	1,910,000	.0	1.B FE
476556-CX-1	JERSEY CENTRAL PWR & LT 6.150% 06/01/37		01/04/2022	SEAPORT GROUP LLC		11,367,909	8,550,000	51,122	2.B FE
47760Q-AC-7	JIMMY 2022-1A A21 4.077% 04/30/52		03/09/2022	BARCLAYS		18,000,000	18,000,000	.0	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		03/09/2022	BARCLAYS		10,000,000	10,000,000	.0	2.B FE
527298-BR-3	LEVEL 3 FINANCING INC 4.250% 07/01/28		01/27/2022	Various		9,700,625	10,000,000	31,698	3.B FE
548661-EJ-2	LOWES COMPANIES 4.250% 04/01/52		03/22/2022	BANK of AMERICA SEC		4,996,600	5,000,000	.0	2.A FE
552848-AG-8	MGIC INVESTMENT CORP 5.250% 08/15/28		03/25/2022	Various		15,912,500	16,000,000	71,896	3.A FE
55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		03/09/2022	J P MORGAN SEC		10,000,000	10,000,000	.0	2.C FE
55903V-AN-3	MAGALLANES INC 5.050% 03/15/42		03/09/2022	Various		10,119,500	10,000,000	.0	2.C FE
55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		03/09/2022	J P MORGAN SEC		750,000	750,000	.0	2.C FE
58502B-AE-6	MEDNAX INC 5.375% 02/15/30		02/02/2022	BANK of AMERICA SEC		484,000	484,000	.0	4.A FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		01/21/2022	Various		262,454	262,000	6,306	4.C FE
62482B-AA-0	MOZART DEBT MERGER SUB 3.875% 04/01/29		02/10/2022	Various		461,220	482,000	6,083	4.A FE
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		02/17/2022	GOLDMAN SACHS		3,491,044	3,456,000	11,100	2.C FE
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		03/08/2022	BARCLAYS		3,004,962	3,134,250	10,409	2.C FE
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51		03/25/2022	AMHERST SECURITIES GROUP		3,822,500	4,000,000	18,223	3.B FE
629377-CS-9	NRG ENERGY INC 3.875% 02/15/32		01/13/2022	Various		9,660,000	10,000,000	153,063	3.B FE
63938C-AK-4	NAVIENT CORP-WHEN DISTRIBUTE 5.000% 03/15/27		02/24/2022	Various		2,433,170	2,500,000	53,403	3.C FE
63938C-AL-2	NAVIENT CORP-WHEN DISTRIBUTE 4.875% 03/15/28		03/23/2022	Various		6,868,750	7,500,000	9,479	3.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		01/11/2022	BARCLAYS		22,000,000	22,000,000	.0	2.C FE
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		02/03/2022	RBC/DAIN		12,819,025	10,740,000	150,641	2.B FE
647540-AA-1	NEW MILLSTONE LLC 0.270% 01/01/62		01/12/2022	STERN		17,000,000	17,000,000	.0	1.B FE
64831K-AC-0	New Residential 2022SFR1 Loan 2022-SFR1 B 2.849% 02/17/39		03/25/2022	DEUTSCHE BANK		950,625	1,000,000	2,216	1.D FE
65249B-AB-5	NEWS CORP 5.125% 02/15/32		03/07/2022	BANK of AMERICA SEC		10,175,000	10,000,000	39,861	3.A FE
683720-AC-0	OPEN TEXT HOLDINGS INC 4.125% 12/01/31		03/04/2022	Various		9,550,000	10,000,000	116,875	3.B FE
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		03/09/2022	Various		756,844	809,000	649	2.C FE
71376L-AE-0	PERFORMANCE FOOD GROUP I 4.250% 08/01/29		02/10/2022	Various		354,791	375,000	4.B FE	
72703P-AD-5	PLNT 2022-1A A21 3.251% 12/05/51		01/25/2022	GUGGENHEIM CAPITAL MARKETS		11,500,000	11,500,000	.0	2.C FE
743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		02/24/2022	GOLDMAN SACHS		2,384,927	2,380,000	30,613	2.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74332V-AC-9	Progress Residen2022SFR2st 2022-SFR2 B 3.400% 04/17/27		03/14/2022	GOLDMAN SACHS		22,535,113	23,000,000	.0	1.D FE
747262-AY-9	QVC INC 4.750% 02/15/27		02/10/2022	SUMRIDGE PARTNERS		4,717,500	5,000,000	.116,111	3.A FE
747262-AZ-6	QVC INC 4.375% 09/01/28		02/11/2022	Various		4,562,486	5,000,000	.98,264	3.A FE
78409V-AN-4	S&P GLOBAL INC 4.500% 05/15/48		03/21/2022	KEY BANC-MCDONALD		5,074,496	4,700,000	.75,200	1.G FE
80285G-AG-7	Santander Drive 20183 eivabl 2018-3 D 4.070% 08/15/24		02/03/2022	GOLDMAN SACHS		1,264,548	1,250,964	.3,111	1.A FE
80286H-AG-4	Santander Drive 20193 eivabl 2.680% 10/15/25		02/03/2022	WELLS FARGO		16,442,969	16,250,000	.26,614	1.A FE
808513-BJ-3	SCHWAB CORP 4.000% 12/01/30		02/18/2022	RBC/DAIN		347,344	375,000	.3,417	2.B FE
808513-CB-9	SCHWAB CORP 5.000% Perpet.		03/02/2022	BANK of AMERICA SEC		10,375,000	10,375,000	.0	2.C FE
816851-BP-3	SEMPRA ENERGY 3.700% 04/01/29		03/21/2022	MORGAN STANLEY FIXED INC		3,985,040	4,000,000	.0	2.B FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32		01/06/2022	J P MORGAN SEC		9,890,300	10,000,000	.0	2.C FE
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		01/19/2022	MORGAN STANLEY FIXED INC		11,928,750	12,000,000	.20,833	1.A FE
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		03/28/2022	CITIGROUP GLOBAL MKTS		23,990,000	25,000,000	.27,778	2.B FE
824348-BH-8	SHERWIN-WILLIAMS CO/THE 4.400% 02/01/45		03/23/2022	MESIROW FINANCIAL		.970,330	1,000,000	.6,600	2.B FE
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		01/26/2022	RBC/DAIN		3,775,000	4,000,000	.69,750	3.C FE
83546D-AG-3	SONIC 2020-1A A21 3.845% 01/20/50		03/02/2022	BANK of AMERICA SEC		10,989,614	10,982,750	.16,422	2.B FE
83851M-AM-9	SOUTH JERSEY GAS CO 5.550% 07/15/33		02/10/2022	GOLDMAN SACHS		15,296,060	13,000,000	.58,121	1.G FE
85172F-AR-0	SPRINGLEAF FINANCE CORP 5.375% 11/15/29		03/28/2022	Various		.7,198,300	.7,500,000	.147,738	3.B FE
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		02/18/2022	Various		9,282,154	10,000,000	.42,845	3.B FE
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		01/07/2022	HILLTOP SECURITIES INC.		24,625	25,000	.474	3.C FE
87165L-BW-0	Synchrony Credit120172 ster N 2017-2 C 3.010% 10/15/25		02/02/2022	Various		25,361,703	25,010,000	.39,731	1.F FE
87241F-AA-0	TCW Direct Lending Secured A Note 2.267% 06/22/29		02/28/2022	PRIVATE PLACEMENT		3,336,842	3,336,842	.0	1.C PL
87241F-AB-8	TCW Direct Lending Secured B Note 4.767% 06/22/29		02/28/2022	PRIVATE PLACEMENT		5,561,404	5,561,404	.0	2.B PL
87241F-AC-6	TCW Direct Lending Subordinated Note 0.000% 06/18/29		02/28/2022	PRIVATE PLACEMENT		2,224,561	2,224,561	.0	6. *
87303T-AA-5	TTAN 2021MHC 2021-MHC A 1.247% 03/15/38		03/15/2022	Interest Capitalization		.0	.0	.0	1.A FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL I 3.875% 10/15/31		02/15/2022	Various		9,267,707	10,000,000	.152,565	3.A FE
882389-CC-1	TEXAS EASTERN TRANSMISSION 7.000% 07/15/32		01/13/2022	SEAPORT GROUP LLC		13,477,700	10,000,000	.5,833	1.G FE
887389-AL-8	TIMKEN CO 4.125% 04/01/32		03/22/2022	BANK of AMERICA SEC		14,755,950	15,000,000	.0	2.C FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		02/24/2022	DEUTSCHE BANK		.372,188	.375,000	.4,631	2.C FE
89175M-AF-0	Towd Point Mortg20183 t 2018-3 M2 3.875% 05/25/58		02/11/2022	INTL FCSTONE FINANCIAL INC		21,858,172	21,575,000	.32,512	1.A
89176E-AC-4	Towd Point Mortg20181 t 2018-1 M1 3.500% 01/25/58		02/25/2022	CITIGROUP GLOBAL MKTS		9,787,910	9,739,214	.0	1.A
89612L-AC-0	Tricon American 2019SFR1 2019-SFR1 C 3.149% 03/17/38		02/23/2022	BARCLAYS		8,520,415	8,512,000	.6,535	1.C FE
89616Q-AB-7	Tricon Residenti2022SFR1 2022-SFR1 B 4.204% 04/17/39		03/23/2022	BANK of AMERICA SEC		10,930,967	10,931,000	.0	1.D FE
89832Q-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		02/18/2022	RBC/DAIN		5,906,250	5,625,000	.137,063	2.B FE
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		03/03/2022	BARCLAYS		3,242,250	3,300,000	.9,938	3.C FE
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		02/01/2022	BMO CAPITAL MARKETS CORP		.521,550	.520,534	.73	1. FM
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		02/01/2022	BMO CAPITAL MARKETS CORP		8,069,864	8,054,133	.1,133	1.A FM
90276C-AH-4	UBS Commercial M2017C2 Trust 2017-C2 AS 3.740% 08/15/50		02/25/2022	BANK of AMERICA SEC		.17,216,484	.17,000,000	.0	1.A
90367U-AA-9	US ACUTE CARE SOLUTIONS 6.375% 03/01/26		02/09/2022	BARCLAYS		.483,205	.482,000	.13,657	4.C FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		02/18/2022	KEY BANC-MCDONALD		.11,999,440	.12,000,000	.0	1.A FE
92047W-AD-3	VALVOLINE INC 4.250% 02/15/30		01/25/2022	MORGAN STANLEY HI-YLD		4,887,500	5,000,000	.60,208	3.C FE
92538U-AA-9	Verus Securitized20223 st 2022-3 A1 4.130% 02/25/67		03/22/2022	CREDIT SUISSE FIRST BOSTON		29,921,193	30,000,000	.79,157	1.A FE
92930R-BB-7	WFRBS 2012-C9 A3 2.870% 11/15/45		02/03/2022	Various		5,163,640	5,133,729	.1,477	1.A FM
95000J-AX-6	Wells Fargo Comm2016LC25ortgag 2016-LC25 AS 3.872% 12/15/59		03/24/2022	BARCLAYS		5,070,313	5,000,000	.14,519	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		01/13/2022	WELLS FARGO		14,714,063	15,000,000	.27,083	1.A FE
95003W-AE-6	Wells Fargo Comm2022ONL ortgag 2022-ONL B 4.418% 12/15/39		02/18/2022	WELLS FARGO		17,097,369	16,600,000	.16,298	1.D FE
95058X-AM-0	WEN 2022-1A A21 4.236% 03/15/52		03/23/2022	BARCLAYS		15,000,000	15,000,000	.0	2.B FE
95058X-AP-3	WEN 2022-1A A21I 4.535% 03/15/52		03/23/2022	BARCLAYS		18,000,000	18,000,000	.0	2.B FE
96042J-AN-6	WLAKE 2019-1A E 4.490% 07/15/24		02/03/2022	WELLS FARGO		3,037,816	2,960,000	.8,122	1.A FE
97652U-BH-2	Winwater Mortgage20152 rust 2015-2 B4 3.947% 02/20/45		03/30/2022	BMO CAPITAL MARKETS CORP		.1,912,206	.1,953,723	.0	1.F FE
988498-AR-2	YUM! BRANDS INC 5.375% 04/01/32		03/24/2022	BANK of AMERICA SEC		15,000,000	15,000,000	.0	3.C FE
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC		30,307,500	30,000,000	.83,958	2.A FE
PPE9DS-NQ-7	HENDR 2021-A36 PRIVATE PLACEMENT 3.520% 12/31/77		01/20/2022	VFN-US BANK		.1,567,513	.1,567,513	.0	1.F FE
PPEADQ-WN-0	HENDR 2021-A37 PRIVATE PLACEMENT 3.460% 12/31/77		01/26/2022	VFN-US BANK		2,327,131	2,327,131	.0	1.F FE
PPEBEG-OY-5	HENDR 2021-A38 PRIVATE PLACEMENT 3.470% 12/31/77		02/02/2022	VFN-US BANK		.1,271,471	.1,271,471	.0	1.F FE
PPEEDF-L9-4	HENDR 2021-A35 PRIVATE PLACEMENT 3.440% 12/31/77		01/12/2022	VFN-US BANK		.1,725,970	.1,725,970	.0	1.F FE
PPEMDV-IP-9	HENDR 2021-A34 PRIVATE PLACEMENT 3.420% 12/31/77		01/05/2022	VFN-US BANK		.1,494,539	.1,494,539	.0	1.F FE
06368D-H7-2	BANK OF MONTREAL 3.088% 01/10/37	A.	01/05/2022	BMO CAPITAL MARKETS CORP		13,000,000	13,000,000	.0	2.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
775109-CB-5	ROGERS COMMUNICATIONS 3.200% 03/15/27	A	.03/07/2022	J P MORGAN SEC		9,999,100	10,000,000	.0	2.A FE
000000-00-0	LOGAN GROUP CO LTD 7.500% 08/25/22	D	.02/17/2022	MORGAN STANLEY FIXED INC		326,000	400,000	14,750	5.B FE
017154-AL-9	ALLPK 2019-1A AR 1.350% 01/20/35	D	.01/20/2022	WELLS FARGO		37,000,000	37,000,000	.0	1.A FE
04681E-AE-7	A10 Securitizati2021D 2021-D AS 3.099% 10/01/38	D	.01/14/2022	DEUTSCHE BANK		4,264,939	4,265,000	.0	1.A FE
04681E-AG-2	A10 Securitizati2021D 2021-D B 3.405% 10/01/38	D	.01/14/2022	DEUTSCHE BANK		13,689,889	13,690,000	.0	1.D FE
05492Q-AA-4	BDS 2020-FL5 A 1.314% 02/16/37	D	.01/28/2022	MORGAN STANLEY FIXED INC		8,409,584	8,430,000	4,000	1.A FE
06738E-BV-6	BARCLAYS PLC 2.894% 11/24/32	D	.03/16/2022	Various		785,415	874,000	7,970	2.B FE
10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41	D	.02/18/2022	Various		9,792,315	8,758,000	53,734	2.C FE
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D	.03/03/2022	JEFFERIES & CO		202,300	200,000	5,850	4.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	D	.01/13/2022	J P MORGAN SEC		10,000,000	10,000,000	.0	1.F FE
30251G-BC-0	FIMGAU 4.375% 04/01/31	D	.03/07/2022	RBC/DAIN		9,725,000	10,000,000	192,014	3.A FE
30315X-AB-0	FS LUXEMBOURG SARL 10.000% 12/15/25	D	.02/02/2022	STIFEL NICHOLAS		379,318	355,000	4,832	4.A FE
35455D-AA-5	Franklin Park PI20221A I 2022-1A A 1.449% 04/14/35	D	.02/04/2022	J P MORGAN SEC		25,000,000	25,000,000	.0	1.A FE
35455D-AC-1	Franklin Park PI20221A I 2022-1A B 2.049% 04/14/35	D	.02/04/2022	J P MORGAN SEC		15,000,000	15,000,000	.0	1.C FE
38137W-AQ-8	GoldenTree Loan 20196A nt US 2019-6A AR 1.370% 04/20/35	D	.02/04/2022	WELLS FARGO		45,000,000	45,000,000	.0	1.A FE
38521V-AJ-0	GACM 2019-FL1 D 3.231% 06/15/37	D	.02/18/2022	BROWNSTONE INV GROUP,LLC		6,973,750	7,000,000	4,653	2.B FE
404280-AN-9	HSBC HOLDINGS PLC-SPONS 4.000% 03/30/22	D	.02/14/2022	TD SECURITIES		2,510,300	2,500,000	37,778	1.G FE
404280-DC-0	HSBC HOLDINGS PLC-SPONS 4.762% 03/29/33	D	.03/22/2022	Various		10,030,050	10,000,000	.0	2.A FE
48275E-AC-0	KREF 2022-FI3 LI2022FL3 1.958% 02/17/39	D	.02/03/2022	WELLS FARGO		22,000,000	22,000,000	.0	1.A FE
50201D-AD-5	LIKAK 5.125% 07/15/29	D	.03/28/2022	Various		9,465,270	10,000,000	102,612	4.A FE
60475D-AA-9	MISC CAPITAL TWO LABUAN 3.625% 04/06/25	D	.03/30/2022	STANDARD CHARTERED BANK		5,995,620	6,000,000	.0	2.B FE
60475D-AB-7	MISC CAPITAL TWO LABUAN 3.750% 04/06/27	D	.03/30/2022	STANDARD CHARTERED BANK		20,940,360	21,000,000	.0	2.B FE
60920L-AE-4	MONDELEZ INTL HDINGS NE 2.125% 09/19/22	D	.03/11/2022	GOLDMAN SACHS		4,481,086	4,470,000	46,438	2.B FE
629167-AE-7	NLY Commercial M2019FL2 Trust 2019-FL2 B 2.341% 02/15/36	D	.02/16/2022	CITIGROUP GLOBAL MKTS		4,974,253	5,015,000	874	1.D FE
77341Q-AA-6	Rockford Tower C20221A nding 2022-1A A 3.526% 04/20/40	D	.02/10/2022	Greensledge		23,225,000	23,225,000	.0	1.A FE
780153-BK-7	ROYAL CARIBBEAN CRUISES 5.375% 07/15/27	D	.01/06/2022	Various		473,696	474,000	109	4.B FE
80414L-2A-2	SAUDI ARABIAN OIL CO 2.750% 04/16/22	D	.02/15/2022	TD SECURITIES		2,457,350	2,450,000	22,645	1.F FE
83368R-BJ-0	SOCIETE GENERALE 3.337% 01/21/33	D	.01/11/2022	SOCIETE GENERALE		5,000,000	5,000,000	.0	2.B FE
83614D-AU-9	SNDPT 2019-4A ATR 1.330% 04/25/33	D	.02/18/2022	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	.0	1.A FE
83614D-AW-5	SNDPT 2019-4A BR 1.950% 04/25/33	D	.02/18/2022	CITIGROUP GLOBAL MKTS		5,500,000	5,500,000	.0	1.C FE
870674-AA-6	SWIEHAN PV POWER CO PJSC 3.625% 01/31/49	D	.01/13/2022	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	.0	2.A FE
89681L-AA-0	TRITON CONTAINER/TAL INT 3.250% 03/15/32	D	.01/11/2022	CITIGROUP GLOBAL MKTS		4,980,000	5,000,000	.0	2.C FE
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D	.03/03/2022	Cantor Fitzgerald Fixed		197,925	210,000	4,436	4.B FE
984851-AG-0	YARA INTERNATIONAL ASA 3.148% 06/04/30	D	.03/03/2022	J P MORGAN SEC		14,620,050	15,000,000	121,985	2.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,004,360,440	2,968,522,756	4,563,865	XXX
369604-BQ-5	GENERAL ELECTRIC CO 4.156% 06/15/22		.03/10/2022	Various		726,764	779,000	6,351	3.A FE
744320-BJ-0	PRUDENTIAL FINANCIAL 5.125% 03/01/52		.02/23/2022	Various		20,395,938	20,375,000	.0	2.B FE
92556H-AE-7	VIACOMCBS INC 6.375% 03/30/62		.03/24/2022	BANK of AMERICA SEC		10,000,000	10,000,000	.0	3.A FE
1309999999	Subtotal - Bonds - Hybrid Securities					31,122,702	31,154,000	6,351	XXX
LX1981-65-0	Sycamore Buyer LLC TL B 1L 09/24/28		.01/01/2022	BANK of AMERICA SEC		555,556	555,556	.0	3.C FE
LX1972-53-0	NORTONLI FELOCK INC TL B 1L 01/28/29		.01/28/2022	BANK of AMERICA SEC		995,000	1,000,000	.0	3.A FE
LX2026-36-0	DEL MONTE FOODS (Blue Merger) TL B 1L 02/15/29		.02/15/2022	GOLDMAN SACHS		396,000	400,000	.0	4.C FE
LX2030-76-0	TRONOX FINANCE LLC TL 1L 03/07/29		.03/07/2022	GOLDMAN SACHS		792,000	800,000	.0	3.B FE
LX2033-88-0	DERMATOLOGY INTERMEDIATE TL 1L 03/24/29		.03/23/2022	CREDIT SUISSE FIRST BOSTON		828,197	842,520	.0	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		.01/01/2022	Various		2,015,842	2,006,944	.0	4.C FE
00186X-AJ-2	API GROUP DE INC TL B 1L 01/09/29		.01/01/2022	CITIBANK		661,958	666,000	.0	3.C FE
00187G-AD-1	AP CORE HOLDINGS I I LLC TL B2 1L 07/21/27		.03/28/2022	RBC/DAIN		496,250	500,000	.0	4.B FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		.01/28/2022	JPM FUNDS RECAP		392,676	394,649	.0	4.B FE
05549P-AC-5	BOP RENAISSANCE PARENT TL B3 1L 11/02/26		.02/17/2022	Various		1,318,062	1,318,062	.0	4.A FE
09353T-AG-5	BLERIOT US Bldco TL B 1L 10/30/26		.02/07/2022	NOMURA SECURITIES INTERNATIONA		250,000	250,000	.0	4.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		.02/23/2022	JPM FUNDS RECAP		486,769	495,000	.0	4.A
22282G-AC-1	COVANTA HOLDING CORP TL B 1L 11/30/28		.01/01/2022	BARCLAYS		93,612	93,031	.0	3.A FE
22282G-AD-9	COVANTA HOLDING CORP TL C 1L 11/17/28		.01/01/2022	BARCLAYS		6,937	6,969	.0	3.B FE
23292D-AB-6	KRATON POLYMERS US LLC TL B 1L 03/15/29		.01/01/2022	GOLDMAN SACHS		99,062	100,000	.0	4.B Z
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/25/26		.03/09/2022	WILMINGTON BL		192,116	198,061	.0	4.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		.03/01/2022	Various		1,957,450	1,957,450	.0	5.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		01/19/2022	BANK of AMERICA SEC		399,000	400,000	0	3.B FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		02/10/2022	JPM FUNDS RECAP		746,250	750,000	0	4.A
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		01/01/2022	BANK of AMERICA SEC		398,380	400,000	0	4.C FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		01/01/2022	JPM FUNDS RECAP		586,676	598,496	0	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		01/01/2022	BANK of AMERICA SEC		993,329	1,000,000	0	4.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		03/23/2022	RBC/DAIN		414,216	424,837	0	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		03/23/2022	RBC/DAIN		560,784	575,163	0	3.A FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/02/28		01/13/2022	BANK of AMERICA SEC		332,330	334,000	0	4.C FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	BARCLAYS		1,384	1,425	0	4.B FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	BARCLAYS		170,125	175,147	0	4.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		01/01/2022	BMO CAPITAL MARKETS CORP		997,487	997,487	0	4.B FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		02/09/2022	JPM FUNDS RECAP		621,875	625,000	0	4.A FE
LX2023-68-0	BAKELITE UK HOLDING LTD TL 1L 02/02/29	C	02/02/2022	GOLDMAN SACHS		398,000	400,000	0	3.C FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	03/25/2022	JPM FUNDS RECAP		977,500	1,000,000	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						19,131,045	19,265,797	0	XXX
2509999997. Total - Bonds - Part 3						2,150,246,377	3,080,996,280	4,750,483	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,150,246,377	3,080,996,280	4,750,483	XXX
33616C-76-1	FIRST REPUBLIC BANK/CA PREFERRED		03/15/2022	JANNEY MONTGOMERY SCOTT NINC	36,617.000	718,792	0.00	0	2.C FE
48128B-52-3	JPMORGAN CHASE & CO PREFERRED		02/14/2022	JP MORGAN - EQ	18,750.000	389,063	0.00	0	2.B FE
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		03/21/2022	Various	287,500.000	6,125,525	0.00	0	2.B FE
61762V-86-1	MORGAN STANLEY PREFERRED		03/16/2022	JANNEY MONTGOMERY SCOTT NINC	26,837.000	564,894	0.00	0	2.C FE
74460W-42-0	PUBLIC STORAGE PREFERRED		03/16/2022	JANNEY MONTGOMERY SCOTT NINC	4,701.000	93,926	0.00	0	1.G FE
74460W-48-7	PUBLIC STORAGE PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	13,963.000	290,268	0.00	0	2.A FE
902973-73-4	U S BANCORP PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	14,222.000	284,934	0.00	0	2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						8,467,402	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						8,467,402	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						8,467,402	XXX	0	XXX
00206R-10-2	AT&T INC		03/09/2022	Various	11,958.000	281,302		0	
009066-10-1	AIRBNB INC-CLASS A COMMON		01/31/2022	Various	6,518.000	1,009,783		0	
009158-10-6	APD		03/30/2022	Various	1,874.000	441,325		0	
03027X-10-0	AMERICAN TOWER CORP REIT		03/30/2022	Various	1,478.000	348,077		0	
03073E-10-5	AMERISOURCEBERGEN CORP		02/18/2022	GOLDMAN SACHS	1,067.000	150,882		0	
037833-10-0	APPLE INC		02/18/2022	GOLDMAN SACHS	1,493.000	248,439		0	
060505-10-4	BANK OF AMERICA CORP		03/02/2022	Various	40,213.000	1,824,072		0	
09247X-10-1	BLACKROCK INC		02/18/2022	Various	346.000	261,152		0	
110122-10-8	BRISTOL-MYERS SQUIBB		02/18/2022	Various	6,896.000	456,453		0	
11135F-10-1	BROADCOM INC		02/18/2022	GOLDMAN SACHS	435.000	250,082		0	
126650-10-0	CVS CORP		02/18/2022	GOLDMAN SACHS	1,904.000	193,350		0	
149123-10-1	CATERPILLAR INC		02/18/2022	GOLDMAN SACHS	813.000	156,042		0	
166764-10-0	CHEVRON CORPORATION		03/02/2022	Morgan Stanley	1,413.000	218,301		0	
17275R-10-2	CISCO SYSTEMS INC		02/18/2022	GOLDMAN SACHS	3,819.000	217,680		0	
191216-10-0	COCA-COLA CO		02/18/2022	GOLDMAN SACHS	3,085.000	192,376		0	
20030N-10-1	COMCAST CORP CL A		02/18/2022	GOLDMAN SACHS	4,399.000	204,854		0	
256677-10-5	DOLLAR GENERAL CORP		03/30/2022	Various	1,292.000	271,105		0	
25746U-10-9	DOMINION RESOURCES		02/18/2022	Various	4,464.000	354,518		0	
26441C-20-4	DUKE ENERGY		03/09/2022	Various	2,381.000	242,103		0	
26614N-10-2	DUPONT DE NEMOURS INC		02/18/2022	Various	5,465.000	428,070		0	
30231G-10-2	EXXON MOBIL CORP		03/02/2022	Various	5,267.000	415,738		0	
35137L-10-5	FOX CORP		02/18/2022	GOLDMAN SACHS	4,049.000	171,556		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		02/18/2022	GOLDMAN SACHS	652.000	224,703		0	
40412C-10-1	HCA HOLDINGS INC		02/01/2022	S. G. COWEN SECURITIES CORP	921.000	219,680		0	
437076-10-2	HOME DEPOT		02/18/2022	GOLDMAN SACHS	670.000	232,114		0	

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
458140-10-0	INTEL CORPORATION		.02/18/2022	GOLDMAN SACHS	3,618,000	161,324		.0	
459200-10-1	IBM		.03/15/2022	Various	3,490,000	449,271		.0	
46625H-10-0	J.P. MORGAN CHASE & CO		.02/18/2022	GOLDMAN SACHS	1,482,000	224,624		.0	
478160-10-4	JOHNSON & JOHNSON		.02/18/2022	GOLDMAN SACHS	1,306,000	213,675		.0	
482480-10-0	KLA CORPORATION		.03/30/2022	Various	2,326,000	836,661		.0	
539830-10-9	LOCKHEED MARTIN		.02/18/2022	GOLDMAN SACHS	569,000	220,452		.0	
580135-10-1	MCDONALDS		.02/18/2022	GOLDMAN SACHS	929,000	232,526		.0	
58933Y-10-5	MERCK & CO INC		.02/18/2022	Various	10,545,000	802,605		.0	
594918-10-4	MICROSOFT CORP		.02/18/2022	GOLDMAN SACHS	1,385,000	397,335		.0	
65339F-10-1	NEXTERA ENERGY INC		.03/02/2022	Keefe Bruyette & Woods Eq	5,689,000	440,958		.0	
68389X-10-5	ORACLE CORP		.03/02/2022	Various	10,031,000	783,886		.0	
701094-10-4	PARKER HANIFIN		.02/18/2022	GOLDMAN SACHS	492,000	147,538		.0	
704326-10-7	PAYCHEX INC		.03/02/2022	Morgan Stanley	1,418,000	170,789		.0	
713448-10-8	PEPSICO INC		.02/18/2022	GOLDMAN SACHS	1,152,000	192,286		.0	
718172-10-9	PHILIP MORRIS INTERNAT-III		.02/18/2022	GOLDMAN SACHS	2,048,000	228,108		.0	
718546-10-4	PHILLIPS 66		.03/02/2022	Various	4,424,000	375,057		.0	
747525-10-3	QUALCOMM		.02/18/2022	GOLDMAN SACHS	1,417,000	234,237		.0	
75513E-10-1	RAYTHEON CO RAYTEON		.02/18/2022	GOLDMAN SACHS	2,452,000	228,968		.0	
79466L-30-2	SALESFORCE.COM INC		.02/11/2022	STIFEL NICHOLAS	3,230,000	680,214		.0	
828806-10-9	SIMON PROPERTY GRP LP REIT		.03/09/2022	Various	2,922,000	404,334		.0	
83200N-10-3	SMARTSHEET INC-CLASS A		.01/18/2022	STIFEL NICHOLAS	16,800,000	1,027,062		.0	
844741-10-8	SOUTHWEST AIR		.03/18/2022	Various	20,646,000	908,350		.0	
855244-10-9	STARBUCKS CORP		.03/30/2022	Various	5,192,000	479,196		.0	
882508-10-4	TEXAS INSTRUMENTS		.02/18/2022	GOLDMAN SACHS	1,243,000	204,770		.0	
88579Y-10-1	3M CO		.02/18/2022	GOLDMAN SACHS	809,000	120,645		.0	
91324P-10-2	UNITEDHEALTH GROUP INC		.02/18/2022	GOLDMAN SACHS	558,000	261,463		.0	
918204-10-8	VF CORP		.03/02/2022	Keefe Bruyette & Woods Eq	4,322,000	246,692		.0	
92343V-10-4	VERIZON COMMUNICATIONS		.02/18/2022	Various	9,158,000	484,495		.0	
92826C-83-9	VISA INC		.02/18/2022	GOLDMAN SACHS	900,000	200,629		.0	
931142-10-3	WAL-MART		.03/09/2022	Various	2,944,000	409,628		.0	
949746-10-1	WELLS FARGO & CO		.02/18/2022	GOLDMAN SACHS	4,030,000	225,072		.0	
963320-10-6	WHIRLPOOL CORP		.03/02/2022	Keefe Bruyette & Woods Eq	915,000	189,143		.0	
98138H-10-1	WORKDAY INC-CLASS A		.02/18/2022	STIFEL NICHOLAS	700,000	150,176		.0	
988498-10-1	YUM! BRANDS INC		.03/02/2022	Various	3,129,000	388,206		.0	
029183-10-3	EATON CORP PLC		.02/18/2022	GOLDMAN SACHS	763,000	116,125		.0	
05960L-10-3	MDT		.03/09/2022	Various	3,596,000	368,903		.0	
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS	D	.02/01/2022	Tax Free Exchange	234,479,000	8,987,266		.0	
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					31,206,426	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		.02/28/2022	DIVIDEND REINVESTMENT	85,912,620	713,379		.0	
5329999999	Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					713,379	XXX	0	XXX
34918F-10-6	W&S Brokerage Services, Inc.		.03/11/2022	Capital Contribution	0,000	600,000		.0	
5929999999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					600,000	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					32,519,805	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					32,519,805	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					40,987,207	XXX	0	XXX
6009999999	Totals					2,191,233,584	XXX	4,750,483	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2022	Paydown		629	629	682	660	.0	(31)	.0	(31)	.0	629	.0	.0	.0	.7	12/20/2061	1.A
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		02/03/2022	Paydown		429,032	429,032	471,055	426,215	.0	1,431	.0	1,431	.0	429,032	.0	.0	.0	2,777	07/20/2062	1.A
36179N-PP-5	G2 G2 MA1394 1.750% 10/20/43 Government MA2392 gage A G2 MA2466		03/01/2022	Paydown		304	304	309	309	.0	(6)	.0	(6)	.0	304	.0	.0	.0	.1	10/20/2043	1.A
36179Q-W3-1	1.750% 12/20/44		03/01/2022	Paydown		1,533	1,533	1,557	1,556	.0	(23)	.0	(23)	.0	1,533	.0	.0	.0	.5	12/20/2044	1.A
36180W-SW-6	GN GN AE4133 3.000% 09/15/30		01/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/15/2030	1.A
36203N-ZU-1	GNMA GN 354587 7.500% 05/15/23		03/01/2022	Paydown		211	211	193	207	.0	.3	.0	.3	.0	211	.0	.0	.0	.3	05/15/2023	1.A
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		03/01/2022	Paydown		114	114	104	113	.0	.1	.0	.1	.0	114	.0	.0	.0	.1	06/15/2022	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		03/01/2022	Paydown		363	363	372	366	.0	(3)	.0	(3)	.0	363	.0	.0	.0	.5	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		03/01/2022	Paydown		313	313	315	313	.0	.0	.0	.0	.0	313	.0	.0	.0	.4	12/15/2026	1.A
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		03/01/2022	Paydown		778	778	771	775	.0	.4	.0	.4	.0	778	.0	.0	.0	.10	06/15/2024	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		03/01/2022	Paydown		755	755	721	744	.0	.11	.0	.11	.0	755	.0	.0	.0	.10	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		03/01/2022	Paydown		437	437	433	435	.0	.2	.0	.2	.0	437	.0	.0	.0	.6	06/15/2024	1.A
36205G-OH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		03/01/2022	Paydown		1,139	1,139	1,127	1,133	.0	.5	.0	.5	.0	1,139	.0	.0	.0	.15	06/15/2024	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		03/01/2022	Paydown		236	236	230	233	.0	.3	.0	.3	.0	236	.0	.0	.0	.3	04/15/2026	1.A
36206M-SH-6	GNMA 30 YR GN 415848 7.500% 05/15/27		01/01/2022	Paydown		4,398	4,398	4,414	4,398	.0	.1	.0	.1	.0	4,398	.0	.0	.0	.27	05/15/2027	1.A
36206M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		03/01/2022	Paydown		117	117	117	117	.0	.0	.0	.0	.0	117	.0	.0	.0	.1	01/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		03/01/2022	Paydown		5,686	5,686	5,674	5,671	.0	.15	.0	.15	.0	5,686	.0	.0	.0	.71	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		03/01/2022	Paydown		1,653	1,653	1,663	1,654	.0	(1)	.0	(1)	.0	1,653	.0	.0	.0	.26	03/15/2027	1.A
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		03/01/2022	Paydown		169	169	170	169	.0	.0	.0	.0	.0	169	.0	.0	.0	.2	06/15/2026	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		03/01/2022	Paydown		926	926	929	925	.0	.1	.0	.1	.0	926	.0	.0	.0	.12	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		03/01/2022	Paydown		991	991	1,005	996	.0	(5)	.0	(5)	.0	991	.0	.0	.0	.11	09/15/2028	1.A
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		02/01/2022	Paydown		165	165	161	163	.0	.2	.0	.2	.0	165	.0	.0	.0	.2	04/15/2027	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		03/01/2022	Paydown		1,180	1,180	1,192	1,183	.0	(3)	.0	(3)	.0	1,180	.0	.0	.0	.15	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		03/01/2022	Paydown		299	299	300	299	.0	.0	.0	.0	.0	299	.0	.0	.0	.4	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		03/01/2022	Paydown		337	337	336	336	.0	.1	.0	.1	.0	337	.0	.0	.0	.4	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		03/01/2022	Paydown		156	156	155	155	.0	.0	.0	.0	.0	156	.0	.0	.0	.2	04/15/2027	1.A
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		03/01/2022	Paydown		499	499	489	494	.0	.5	.0	.5	.0	499	.0	.0	.0	.6	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		03/01/2022	Paydown		1,285	1,285	1,292	1,286	.0	(1)	.0	(1)	.0	1,285	.0	.0	.0	.15	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		03/01/2022	Paydown		485	485	497	489	.0	(4)	.0	(4)	.0	485	.0	.0	.0	.6	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		03/01/2022	Paydown		1,769	1,769	1,795	1,779	.0	(10)	.0	(10)	.0	1,769	.0	.0	.0	.19	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		03/01/2022	Paydown		1,272	1,272	1,290	1,279	.0	(7)	.0	(7)	.0	1,272	.0	.0	.0	.14	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		03/01/2022	Paydown		1,132	1,132	1,148	1,138	.0	(6)	.0	(6)	.0	1,132	.0	.0	.0	.13	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		03/01/2022	Paydown		159	159	158	158	.0	.1	.0	.1	.0	159	.0	.0	.0	.2	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		03/01/2022	Paydown		1,497	1,497	1,519	1,506	.0	(8)	.0	(8)	.0	1,497	.0	.0	.0	.16	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		03/01/2022	Paydown		492	492	492	491	.0	.1	.0	.1	.0	492	.0	.0	.0	.5	05/15/2029	1.A
36210A-O9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		03/01/2022	Paydown		225	225	224	224	.0	.1	.0	.1	.0	225	.0	.0	.0	.3	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		03/01/2022	Paydown		671	671	670	670	.0	.1	.0	.1	.0	671	.0	.0	.0	.8	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		03/01/2022	Paydown		1,397	1,397	1,416	1,404	.0	(8)	.0	(8)	.0	1,397	.0	.0	.0	.15	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		03/01/2022	Paydown		650	650	649	650	.0	.1	.0	.1	.0	650	.0	.0	.0	.7	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		03/01/2022	Paydown		286	286	286	286	.0	.0	.0	.0	.0	286	.0	.0	.0	.3	05/15/2029	1.A
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		03/01/2022	Paydown		1,300	1,300	1,299	1,298	.0	.2	.0	.2	.0	1,300	.0	.0	.0	.14	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		03/01/2022	Paydown		631	631	631	630	.0	.1	.0	.1	.0	631	.0	.0	.0	.7	05/15/2029	1.A
36211U-TJ-5	GNMA 30 YR GN 523897 7.500% 11/15/29		03/01/2022	Paydown		1,057	1,057	1,051	1,052	.0	.5	.0	.5	.0	1,057	.0	.0	.0	.13	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		03/01/2022	Paydown		924	924	928	924	.0	.0	.0	.0	.0	924	.0	.0	.0	.12	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		03/01/2022	Paydown		785	785	797	789	.0	(4)	.0	(4)	.0	785	.0	.0	.0	.11	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		03/01/2022	Paydown		1,128	1,128	1,128	1,127	.0	.1	.0	.1	.0	1,128	.0	.0	.0	.12	09/15/2029	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		03/01/2022	Paydown		92,416	92,416	108,459	98,400	.0	(5,983)	.0	(5,983)	.0	92,416	.0	.0	.0	.778	05/16/2037	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		03/01/2022	Paydown		.0	.0	161	63	.0	(63)	.0	(63)	.0	.0	.0	.0	.0	.7	01/16/2052	1.A
38376G-P3-8	GNR 2011-53 B 3.696% 05/16/51		03/01/2022	Paydown		60,990	60,990	68,015	61,594	.0	(604)	.0	(604)	.0	60,990	.0	.0	.0	.551	05/16/2051	1.A
38376G-HD-8	GNR 2010-122 IO 0.255% 02/16/44		03/01/2022	Paydown		.0	.0	10,029	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.89	02/16/2044	1.A
38378B-DB-2	GNR 2012-23 IO 0.201% 06/16/53		03/01/2022	Paydown		.0	.0	6,398	704	.0	(704)	.0	(704)	.0	.0	.0	.0	.0	.52	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.224% 10/16/53		03/01/2022	Paydown		.0	.0	27,225	4,399	.0	(4,399)	.0	(4,399)	.0	.0	.0	.0	.0	.136	10/16/2053	1.A
38378B-RJ-0	GNR 2012-35 B 4.195% 11/16/43		03/01/2022	Paydown		2,189	2,189	2,257	2,257	.0	(68)	.0	(68)	.0	2,189	.0	.0	.0	.13	11/16/2043	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
38378B-TK-5	GNR 2012-53 IO 1.115% 03/16/47		03/01/2022	Paydown		.0	.0	.11,685	.1,170	.0	(.1,170)	.0	(.1,170)	.0	.0	.0	.0	.0	.275	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.918% 08/16/42		03/01/2022	Paydown		.0	.0	.5,829	.577	.0	(.577)	.0	(.577)	.0	.0	.0	.0	.0	.102	08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.295% 06/16/54		03/01/2022	Paydown		.0	.0	.5,413	.5,406	.0	(.5,406)	.0	(.5,406)	.0	.0	.0	.0	.0	.1,005	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.507% 04/16/56		03/01/2022	Paydown		.0	.0	.14,238	.14,233	.0	(.14,233)	.0	(.14,233)	.0	.0	.0	.0	.0	.759	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.599% 09/16/55		03/01/2022	Paydown		.0	.0	.85,490	.85,466	.0	(.85,466)	.0	(.85,466)	.0	.0	.0	.0	.0	.13,194	09/16/2055	1.A
38378N-XX-6	GNR 2014-24 KC 3.750% 09/16/42		03/01/2022	Paydown		.581,559	.581,559	.580,287	.580,619	.0	.940	.0	.940	.0	.581,559	.0	.0	.0	.3,631	09/16/2042	1.A
38378X-5P-2	GNR 2015-9 IO 0.670% 02/16/49		03/01/2022	Paydown		.0	.0	.43,719	.43,701	.0	(.43,701)	.0	(.43,701)	.0	.0	.0	.0	.0	.3,312	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.688% 01/16/48		03/01/2022	Paydown		.0	.0	.7,456	.7,453	.0	(.7,453)	.0	(.7,453)	.0	.0	.0	.0	.0	.289	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.701% 02/16/48		03/01/2022	Paydown		.0	.0	.151,358	.114,626	.0	(.114,626)	.0	(.114,626)	.0	.0	.0	.0	.0	.25,866	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		03/01/2022	Paydown		.0	.0	.19,499	.19,480	.0	(.19,480)	.0	(.19,480)	.0	.0	.0	.0	.0	.716	04/16/2050	1.A
38378X-ZB-0	GNR 2014-164 IB 0.450% 08/16/48		03/01/2022	Paydown		.0	.0	.16,425	.16,425	.0	(.16,425)	.0	(.16,425)	.0	.0	.0	.0	.0	.1,647	08/16/2048	1.A
38379K-4K-1	GNR 2015-160 IO 0.387% 01/16/56		03/01/2022	Paydown		.0	.0	.10,464	.10,459	.0	(.10,459)	.0	(.10,459)	.0	.0	.0	.0	.0	.1,956	01/16/2056	1.A
38379X-X6-0	GNR 2015-145 IO 0.737% 07/16/57		03/01/2022	Paydown		.0	.0	.2,290	.2,289	.0	(.2,289)	.0	(.2,289)	.0	.0	.0	.0	.0	.80	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.810% 02/16/58		03/01/2022	Paydown		.0	.0	.186,131	.146,764	.0	(.146,764)	.0	(.146,764)	.0	.0	.0	.0	.0	.20,830	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.764% 12/16/57		03/01/2022	Paydown		.0	.0	.182,226	.182,167	.0	(.182,167)	.0	(.182,167)	.0	.0	.0	.0	.0	.36,785	12/16/2057	1.A
38379U-PP-3	GNR 2016-70 IO 0.777% 04/16/58		03/01/2022	Paydown		.0	.0	.162,842	.128,985	.0	(.128,985)	.0	(.128,985)	.0	.0	.0	.0	.0	.4,228	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.782% 12/16/55		03/01/2022	Paydown		.0	.0	.169,451	.57,511	.0	(.57,511)	.0	(.57,511)	.0	.0	.0	.0	.0	.14,991	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 1.002% 03/16/58		03/01/2022	Paydown		.0	.0	.100,891	.40,249	.0	(.40,249)	.0	(.40,249)	.0	.0	.0	.0	.0	.4,323	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		03/01/2022	Paydown		.0	.0	.69,805	.77,164	.0	(.77,164)	.0	(.77,164)	.0	.0	.0	.0	.0	.3,157	10/20/2049	1.A
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		03/01/2022	Paydown		.0	.0	.203,379	.191,496	.0	(.191,496)	.0	(.191,496)	.0	.0	.0	.0	.0	.7,386	08/20/2050	1.A
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		03/01/2022	Paydown		.0	.0	.134,406	.129,041	.0	(.129,041)	.0	(.129,041)	.0	.0	.0	.0	.0	.4,436	12/20/2050	1.A
690353-ZB-2	DFC 0.560% 05/15/24		02/15/2022	Redemption	100.0000			.208,333	.208,333	.0	.0	.0	.0	.0	.208,333	.0	.0	.0	.52	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 0.560% 05/15/24		02/15/2022	Redemption	100.0000			.113,636	.113,636	.0	.0	.0	.0	.0	.113,636	.0	.0	.0	.29	05/15/2024	1.A
690353-3H-8	DFC AGENCY DEBENTURES 0.560% 07/07/40		01/07/2022	Redemption	100.0000			.39,852	.39,852	.0	.0	.0	.0	.0	.39,852	.0	.0	.0	.9	07/07/2040	1.A
690353-3P-0	DFC AGENCY DEBENTURES 0.560% 10/15/40		01/05/2022	Redemption	100.0000			.1,200,000	.1,200,000	.0	.0	.0	.0	.0	.1,200,000	.0	.0	.0	.238	10/15/2040	1.A
690353-4F-1	DFC AGENCY DEBENTURES 0.530% 09/20/27		03/20/2022	Redemption	100.0000			.214,286	.214,286	.0	.0	.0	.0	.0	.214,286	.0	.0	.0	.77	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 0.560% 06/20/27		03/20/2022	Redemption	100.0000			.165,000	.165,000	.0	.0	.0	.0	.0	.165,000	.0	.0	.0	.59	06/20/2027	1.A
690353-M8-7	DFC 0.500% 02/15/28		02/15/2022	Redemption	100.0000			.280,556	.280,556	.0	.0	.0	.0	.0	.280,556	.0	.0	.0	.78	02/15/2028	1.A
690353-SC-2	DFC US Agency Floating Rate 0.560% 06/15/24		03/15/2022	Redemption	100.0000			.175,439	.175,439	.0	.0	.0	.0	.0	.175,439	.0	.0	.0	.57	06/15/2024	1.A
690353-X5-1	DFC AGENCY DEBENTURES 0.670% 08/15/29		02/15/2022	Redemption	100.0000			.216,668	.216,669	.0	.0	.0	.0	.0	.216,668	.0	.0	.0	.60	08/15/2029	1.A
690353-XQ-5	DFC VRDN 0.600% 07/15/25		01/15/2022	Redemption	100.0000			.166,667	.166,667	.0	.0	.0	.0	.0	.166,667	.0	.0	.0	.39	07/15/2025	1.A
690353-Z8-3	DFC AGENCY DEBENTURES 0.560% 07/07/40		01/07/2022	Redemption	100.0000			.22,773	.22,773	.0	.0	.0	.0	.0	.22,773	.0	.0	.0	.5	07/07/2040	1.A
90376P-AB-7	INT DEV FIN CORP 0.560% 04/20/35		01/20/2022	Redemption	100.0000			.26,250	.26,250	.0	.0	.0	.0	.0	.26,250	.0	.0	.0	.6	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 0.560%		01/20/2022	Redemption	100.0000			.109,140	.109,140	.0	.0	.0	.0	.0	.109,140	.0	.0	.0	.26	01/20/2035	1.A
912810-SV-1	U S TREASURY 0.125% 02/15/51		02/23/2022	GOLDMAN SACHS				.1,458,424	.1,350,000	.0	(.14)	.0	(.14)	.0	.1,454,535	.0	.3,889	.3,889	.948	02/15/2051	1.A
91282C-BX-8	US TREASURY NOTES 0.125% 04/30/23		03/15/2022	Various				.5,718,391	.5,768,301	.0	.4,786	.0	.4,786	.0	.5,773,217	.0	(.54,826)	(.54,826)	.2,706	04/30/2023	1.A
91282C-CD-1	US TREASURY 0.125% 05/31/23		03/03/2022	GOLDMAN SACHS				.2,562,210	.2,594,524	.0	.481	.0	.481	.0	.2,596,453	.0	(.34,243)	(.34,243)	.839	05/31/2023	1.A
91282C-QF-6	US TREASURY 0.750% 05/31/26		03/09/2022	BANK of AMERICA SEC				.2,386,613	.2,500,000	.0	.553	.0	.553	.0	.2,486,456	.0	(.99,844)	(.99,844)	.5,151	05/31/2026	1.A
0109999999	Subtotal - Bonds - U.S. Governments							16,270,957	16,395,319		18,137,784		16,061,735		16,455,980		(185,024)	(185,024)	164,198	XXX	XXX
455780-CQ-7	REPUBLIC OF INDONESIA SOVEREIGN 2.850% 02/14/30	D	01/13/2022	HONG KONG SHANGHAI BK				.10,180,000	.10,000,000		.9,973,700		.9,978,222		.9,978,393		.201,607	.201,607	.121,917	02/14/2030	2.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D	03/15/2022	MORGAN STANLEY FIXED INC		403,700	550,000	550,000	550,000	.0	.0	.0	.0	.0	550,000	.0	(146,300)	(146,300)	14,575	04/08/2026	4.C FE
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	D	02/24/2022	Call 106.8250		9,614,250	9,880,000	9,880,000	9,256,694	.0	(16,786)	.0	(16,786)	.0	9,239,908	.0	(239,908)	(239,908)	883,313	02/18/2024	1.F FE
Y7177R-AL-9	REPUBLIC OF AZERBAIJAN SOVEREIGN 3.500% 09/01/32	D	02/17/2022	HONG KONG SHANGHAI BK		338,625	350,000	356,825	356,709	.0	(66)	.0	(66)	.0	356,643	.0	(18,018)	(18,018)	5,819	09/01/2032	3.B FE
0309999999. Subtotal - Bonds - All Other Governments						20,536,575	19,900,000	20,760,525	20,141,625	0	(16,681)	0	(16,681)	0	20,124,944	0	(202,619)	(202,619)	1,025,624	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2022	Redemption 100.0000		18,750	18,750	18,750	18,750	.0	.0	.0	.0	.0	18,750	.0	.0	.0	.50	07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/03/2022	Redemption 100.0000		353,730	353,730	353,730	353,730	.0	.0	.0	.0	.0	353,730	.0	.0	.0	1,829	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		03/03/2022	Redemption 100.0000		135,000	135,000	142,583	140,978	.0	(5,978)	.0	(5,978)	.0	135,000	.0	.0	.0	1,367	05/01/2050	1.A FE
30316K-AE-1	FRESB 2020-SB78 X1 1.158% 06/25/40		03/01/2022	Paydown		.0	.0	59,903	55,448	.0	(55,448)	.0	(55,448)	.0	.0	.0	.0	.0	2,624	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.115% 10/25/40		03/01/2022	Paydown		.0	.0	154,899	143,460	.0	(143,460)	.0	(143,460)	.0	.0	.0	.0	.0	6,092	10/25/2040	1.A
30320M-AH-4	FRESB MultifamI12021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		03/01/2022	Paydown		.0	.0	68,014	68,583	.0	(68,583)	.0	(68,583)	.0	.0	.0	.0	.0	1,633	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.562% 01/25/41		03/01/2022	Paydown		.0	.0	9,058	9,123	.0	(9,123)	.0	(9,123)	.0	.0	.0	.0	.0	174	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.726% 05/25/41		03/01/2022	Paydown		.0	.0	9,645	9,170	.0	(9,170)	.0	(9,170)	.0	.0	.0	.0	.0	218	05/25/2041	1.A
30322K-AJ-2	FRESB MultifamI12021SB90ge Pas 2021-SB90 X1 0.656% 06/25/41		03/01/2022	Paydown		.0	.0	30,675	30,419	.0	(30,419)	.0	(30,419)	.0	.0	.0	.0	.0	684	06/25/2041	1.A
31283G-LL-9	FGLMC FG G00331 7.000% 12/01/24		03/01/2022	Paydown		227	227	229	227	.0	.0	.0	.0	.0	227	.0	.0	.0	.2	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		03/01/2022	Paydown		4,241	4,241	4,175	4,190	.0	.51	.0	.51	.0	4,241	.0	.0	.0	.36	05/01/2033	1.A
3128F7-N6-7	FGLMC FG D67613 7.000% 01/01/26		03/01/2022	Paydown		181	181	182	181	.0	.0	.0	.0	.0	181	.0	.0	.0	.2	01/01/2026	1.A
3128F7-N9-1	FGLMC FG D67616 7.000% 01/01/26		03/01/2022	Paydown		1,969	1,969	1,986	1,972	.0	(3)	.0	(3)	.0	1,969	.0	.0	.0	23	01/01/2026	1.A
3128F8-CA-8	FGLMC FG D68165 7.000% 02/01/26		03/01/2022	Paydown		971	971	965	967	.0	.4	.0	.4	.0	971	.0	.0	.0	11	02/01/2026	1.A
3128HY-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2022	Paydown		229,739	229,739	238,749	235,903	.0	(6,165)	.0	(6,165)	.0	229,739	.0	.0	.0	1,031	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		03/01/2022	Paydown		32,949	32,949	33,515	33,103	.0	(154)	.0	(154)	.0	32,949	.0	.0	.0	249	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		03/01/2022	Paydown		11,404	11,404	11,701	11,491	.0	(87)	.0	(87)	.0	11,404	.0	.0	.0	84	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		03/01/2022	Paydown		451,658	451,658	451,305	451,265	.0	392	.0	392	.0	451,658	.0	.0	.0	2,257	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		03/01/2022	Paydown		116,844	116,844	121,591	120,067	.0	(3,223)	.0	(3,223)	.0	116,844	.0	.0	.0	807	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		03/01/2022	Paydown		15,057	15,057	15,349	15,145	.0	(88)	.0	(88)	.0	15,057	.0	.0	.0	120	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		03/01/2022	Paydown		5,463	5,463	5,586	5,501	.0	(38)	.0	(38)	.0	5,463	.0	.0	.0	38	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		03/01/2022	Paydown		27,341	27,341	27,958	27,552	.0	(211)	.0	(211)	.0	27,341	.0	.0	.0	172	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		03/01/2022	Paydown		28,871	28,871	29,971	29,327	.0	(456)	.0	(456)	.0	28,871	.0	.0	.0	216	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2022	Paydown		19,898	19,898	21,155	20,452	.0	(554)	.0	(554)	.0	19,898	.0	.0	.0	144	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		03/01/2022	Paydown		20,331	20,331	21,615	20,907	.0	(576)	.0	(576)	.0	20,331	.0	.0	.0	153	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		03/01/2022	Paydown		122,145	118,214	120,282	122,145	.0	1,863	.0	1,863	.0	122,145	.0	.0	.0	615	02/01/2026	1.A
3128P-LV-2	FHLMC FH 187189 2.810% 03/01/36		03/01/2022	Paydown		415	415	435	430	.0	(15)	.0	(15)	.0	415	.0	.0	.0	2	03/01/2036	1.A
3128S4-OY-0	PHARM FH 100119 2.114% 09/01/36		03/01/2022	Paydown		227	227	240	239	.0	(11)	.0	(11)	.0	227	.0	.0	.0	1	09/01/2036	1.A
312914-6X-7	FHLMC-GNMA FHG 7 B 1.345% 04/25/23		03/25/2022	Paydown		499	499	509	499	.0	.0	.0	.0	.0	499	.0	.0	.0	.1	04/25/2023	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		03/01/2022	Paydown		69	69	73	71	.0	(2)	.0	(2)	.0	69	.0	.0	.0	.1	07/01/2029	1.A
31300L-CF-0	PHARM FH 848170 2.154% 12/01/39		03/01/2022	Paydown		3,271	3,271	3,410	3,397	.0	(126)	.0	(126)	.0	3,271	.0	.0	.0	6	12/01/2039	1.A
313267-DZ-5	FG FG U80120 3.500% 12/01/32		03/01/2022	Paydown		179,981	179,981	189,683	187,399	.0	(7,419)	.0	(7,419)	.0	179,981	.0	.0	.0	1,203	12/01/2032	1.A
313267-H3-2	FG FG U80250 3.500% 03/01/33		03/01/2022	Paydown		316,976	316,976	334,063	330,145	.0	(13,169)	.0	(13,169)	.0	316,976	.0	.0	.0	1,847	03/01/2033	1.A
313267-LE-3	FG FG U80325 3.500% 05/01/33		03/01/2022	Paydown		206,353	206,353	217,476	214,970	.0	(8,617)	.0	(8,617)	.0	206,353	.0	.0	.0	936	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		03/01/2022	Paydown		47,493	47,493	51,092	50,818	.0	(3,326)	.0	(3,326)	.0	47,493	.0	.0	.0	300	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		03/01/2022	Paydown		365,120	365,120	393,062	391,045	.0	(25,926)	.0	(25,926)	.0	365,120	.0	.0	.0	2,026	06/01/2043	1.A
3132H7-CA-4	FG FG U99090 4.000% 10/01/42		03/01/2022	Paydown		368,716	368,716	387,612	385,939	.0	(17,223)	.0	(17,223)	.0	368,716	.0	.0	.0	2,262	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2022	Paydown		372,872	372,872	366,113	367,514	.0	5,358	.0	5,358	.0	372,872	.0	.0	.0	2,162	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		03/01/2022	Paydown		13,455	14,146	14,108	14,108	.0	(652)	.0	(652)	.0	13,455	.0	.0	.0	79	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		03/01/2022	Paydown		598,175	619,485	618,677	618,677	.0	(20,502)	.0	(20,502)	.0	598,175	.0	.0	.0	3,454	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		03/01/2022	Paydown		243	243	244	243	.0	.0	.0	.0	.0	243	.0	.0	.0	.3	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		03/01/2022	Paydown		303	303	299	301	.0	.2	.0	.2	.0	303	.0	.0	.0	.4	08/01/2025	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		03/01/2022	Paydown		.171	.171	.173	.171	.0	.(1)	.0	.(1)	.0	.171	.0	.0	.0	.2	.09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		03/01/2022	Paydown		.450	.450	.428	.441	.0	.10	.0	.10	.0	.450	.0	.0	.0	.5	.04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		03/01/2022	Paydown		.7,370	.7,370	.7,975	.7,515	.0	.(145)	.0	.(145)	.0	.7,370	.0	.0	.0	.85	.07/20/2023	1.A
313374-GF-7	FHG FHG 27 FC 1.875% 03/25/24		03/01/2022	Paydown		1,447	1,447	1,432	1,447	.0	.0	.0	.0	.0	1,447	.0	.0	.0	.4	.03/25/2024	1.A
	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5																				
31337A-ZY-1	7.270% 08/25/28		03/01/2022	Paydown		.268	.268	.270	.262	.0	.6	.0	.6	.0	.268	.0	.0	.0	.3	.08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 2.306% 11/01/36		03/01/2022	Paydown		1,207	1,207	1,291	1,275	.0	.(69)	.0	.(69)	.0	1,207	.0	.0	.0	.5	11/01/2036	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2022	Paydown		.122,653	.122,653	.121,120	.121,965	.0	.688	.0	.688	.0	.122,653	.0	.0	.0	.467	.02/25/2032	1.A
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2022	Paydown		100,919	100,919	.96,693	100,320	.0	.599	.0	.599	.0	100,919	.0	.0	.0	.363	.02/25/2040	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2022	Paydown		542,985	542,985	.555,287	546,100	.0	.(3,115)	.0	.(3,115)	.0	542,985	.0	.0	.0	3,008	.03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.381% 08/25/28		03/01/2022	Paydown		.0	.0	.45,375	.38,223	.0	.(38,223)	.0	.(38,223)	.0	.0	.0	.0	.0	1,944	.08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2022	Paydown		.3,588	.3,588	.3,650	.3,638	.0	.(50)	.0	.(50)	.0	3,588	.0	.0	.0	.53	.10/01/2035	1.A
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		03/01/2022	Paydown		22,680	22,680	.23,658	.22,865	.0	.(185)	.0	.(185)	.0	22,680	.0	.0	.0	183	.05/01/2023	1.A
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		03/01/2022	Paydown		.132	.132	.134	.132	.0	.0	.0	.0	.0	.132	.0	.0	.0	.2	11/01/2024	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		03/01/2022	Paydown		.478	.478	.482	.478	.0	.0	.0	.0	.0	.478	.0	.0	.0	.6	.06/01/2025	1.A
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		03/01/2022	Paydown		15,324	15,324	15,461	15,323	.0	.1	.0	.1	.0	15,324	.0	.0	.0	206	.06/01/2025	1.A
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		03/01/2022	Paydown		.89	.89	.89	.89	.0	.0	.0	.0	.0	.89	.0	.0	.0	.1	.09/01/2025	1.A
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		03/01/2022	Paydown		.210	.210	.217	.210	.0	.0	.0	.0	.0	.210	.0	.0	.0	.2	.01/01/2023	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		03/01/2022	Paydown		108,734	108,734	.115,258	111,970	.0	.(3,236)	.0	.(3,236)	.0	108,734	.0	.0	.0	.799	.12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		03/01/2022	Paydown		1,048,121	1,048,121	1,186,014	1,064,126	.0	.(16,005)	.0	.(16,005)	.0	1,048,121	.0	.0	.0	6,002	.08/15/2030	1.A
3137AP-PA-2	FHMS K018 X1 1.190% 01/25/22		01/01/2022	Paydown		.0	.0	.232,392	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,900	.01/25/2022	1.A
3137AS-NK-6	FHMS FHMS K019 X1 1.551% 03/25/22		02/01/2022	Paydown		.0	.0	3,083,381	14,687	.0	.(14,687)	.0	.(14,687)	.0	.0	.0	.0	.0	46,716	.03/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.165% 07/25/22		03/01/2022	Paydown		.0	.0	111,047	5,369	.0	.(5,369)	.0	.(5,369)	.0	.0	.0	.0	.0	3,749	.07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2022	Paydown		.63,311	.63,311	58,973	61,400	.0	.1,911	.0	.1,911	.0	63,311	.0	.0	.0	157	.07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2022	Paydown		549,715	549,715	543,359	547,771	.0	.1,945	.0	.1,945	.0	549,715	.0	.0	.0	3,047	.10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 0.929% 01/25/24		03/01/2022	Paydown		.0	.0	16,282	.9,861	.0	.(11,131)	.0	.(11,131)	.0	.0	.0	.0	.0	1,068	.01/25/2024	1.A
3137BC-BT-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2022	Paydown		291,958	291,958	289,712	290,928	.0	.1,030	.0	.1,030	.0	291,958	.0	.0	.0	1,599	.05/15/2044	1.A
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		03/01/2022	Paydown		189,683	189,683	170,307	178,024	.0	.11,659	.0	.11,659	.0	189,683	.0	.0	.0	1,010	.04/15/2053	1.A
3137BD-CX-2	FHMS K039 X1 0.704% 07/25/24		03/01/2022	Paydown		.0	.0	8,057	4,973	.0	.(5,004)	.0	.(5,004)	.0	.0	.0	.0	.0	406	.07/25/2024	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.703% 09/25/24		03/01/2022	Paydown		.0	.0	12,845	9,047	.0	.(9,047)	.0	.(9,047)	.0	.0	.0	.0	.0	867	.09/25/2024	1.A FE
3137BE-WS-9	FHMS Q001 XA 2.198% 02/25/32		03/01/2022	Paydown		.0	.0	8,768	8,254	.0	.(8,254)	.0	.(8,254)	.0	.0	.0	.0	.0	283	.02/25/2032	1.B FE
3137BF-EA-5	FHMS K041 X1 0.519% 10/25/24		03/01/2022	Paydown		.0	.0	117,306	80,049	.0	.(80,049)	.0	.(80,049)	.0	.0	.0	.0	.0	7,916	.10/25/2024	1.A FE
3137BK-RK-8	FHMS K047 X1 0.114% 05/25/25		03/01/2022	Paydown		.0	.0	28,055	18,329	.0	.(18,329)	.0	.(18,329)	.0	.0	.0	.0	.0	1,508	.05/25/2025	1.A
3137BN-TY-2	FHMS K052 X1 0.644% 11/25/25		03/01/2022	Paydown		.0	.0	32,355	25,376	.0	.(25,376)	.0	.(25,376)	.0	.0	.0	.0	.0	1,288	.11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 0.881% 12/25/25		03/01/2022	Paydown		.0	.0	12,169	8,853	.0	.(8,853)	.0	.(8,853)	.0	.0	.0	.0	.0	440	.12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.162% 01/25/26		03/01/2022	Paydown		.0	.0	49,853	45,690	.0	.(45,690)	.0	.(45,690)	.0	.0	.0	.0	.0	2,184	.01/25/2026	1.A FE
3137BS-P9-8	FHMS K058 X1 0.920% 08/25/26		03/01/2022	Paydown		.0	.0	60,238	45,745	.0	.(45,745)	.0	.(45,745)	.0	.0	.0	.0	.0	1,949	.08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.308% 09/25/26		03/01/2022	Paydown		.0	.0	38,096	29,346	.0	.(29,346)	.0	.(29,346)	.0	.0	.0	.0	.0	1,237	.09/25/2026	1.A FE
3137F1-G6-9	FHMS K065 X1 0.669% 04/25/27		03/01/2022	Paydown		.0	.0	12,387	9,547	.0	.(9,547)	.0	.(9,547)	.0	.0	.0	.0	.0	364	.04/25/2027	1.A FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		03/01/2022	Paydown		373,882	373,882	379,836	375,283	.0	.(1,401)	.0	.(1,401)	.0	373,882	.0	.0	.0	2,414	.10/15/2047	1.A
3137F7-ZJ-3	FHMS Q014 X 2.980% 10/25/55		03/01/2022	Paydown		.0	.0	65,005	62,417	.0	.(62,417)	.0	.(62,417)	.0	.0	.0	.0	.0	1,371	.10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.328% 11/25/27		03/01/2022	Paydown		.0	.0	4,707	3,792	.0	.(3,792)	.0	.(3,792)	.0	.0	.0	.0	.0	120	.11/25/2027	1.A
3137FL-YX-6	FHMS K092 X1 0.709% 04/25/29		03/01/2022	Paydown		.0	.0	5,172	3,443	.0	.(4,724)	.0	.(4,724)	.0	.0	.0	.0	.0	113	.04/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.125% 01/25/30		03/01/2022	Paydown		.0	.0	7,109	.0	.0	.(7,109)	.0	.(7,109)	.0	.0	.0	.0	.0	88	.01/25/2030	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		03/01/2022	Paydown		.0	.0	145,901	135,386	.0	.(135,386)	.0	.(135,386)	.0	.0	.0	.0	.0	5,671	.07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.571% 05/25/30		03/01/2022	Paydown		.0	.0	1,419	.0	.0	.(1,419)	.0	.(1,419)	.0	.0	.0	.0	.0	.17	.05/25/2030	1.A
3137H0-H7-6	FHMS KLU3 X1 1.938% 01/25/31		03/01/2022	Paydown		.0	.0	13,527	12,453	.0	.(12,811)	.0	.(12,811)	.0	.0	.0	.0	.0	318	.01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.479% 01/25/31		03/01/2022	Paydown		.0	.0	14,178	12,976	.0	.(12,976)	.0	.(12,976)	.0	.0	.0	.0	.0	398	.01/25/2031	1.A
	FHLMC Multifamil K744ured P K744 X1																				
3137H1-Z5-8	0.855% 07/25/28		03/01/2022	Paydown		.0	.0	.298	.281	.0	.(281)	.0	.(281)	.0	.0	.0	.0	.0	.8	.07/25/2028	1.A FE
	FHLMC Multifamil K745ured P K745 X1																				
3137H2-N6-5	0.678% 08/25/28		03/01/2022	Paydown		.0	.0	2,482	2,381	.0	.(2,381)	.0	.(2,381)	.0	.0	.0	.0	.0	.67	.08/25/2028	1.A FE
3137H5-DR-5	FHMS K137 X1 0.101% 11/25/31		03/01/2022	Paydown		.0	.0	1,391	.0	.0	.(1,391)	.0	.(1,391)	.0	.0	.0	.0	.0	.17	.11/25/2031	1.A FE
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		03/01/2022	Paydown		.217	217	.230	.223	.0	.(5)	.0	.(5)	.0	.217	.0	.0	.0	.3	.09/01/2027	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		03/01/2022	Paydown		708	708	712	709	.0	(1)	.0	(1)	.0	708	.0	.0	.0	.8	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		03/01/2022	Paydown		250	250	247	248	.0	.2	.0	.2	.0	250	.0	.0	.0	.3	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		03/01/2022	Paydown		3,409	3,409	3,408	3,402	.0	.8	.0	.8	.0	3,409	.0	.0	.0	.43	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 2.277% 04/01/30		03/01/2022	Paydown		2,406	2,406	2,384	2,279	.0	.127	.0	.127	.0	2,406	.0	.0	.0	.9	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		03/01/2022	Paydown		695	695	698	696	.0	(1)	.0	(1)	.0	695	.0	.0	.0	.11	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		03/01/2022	Paydown		442	442	437	438	.0	.4	.0	.4	.0	442	.0	.0	.0	.6	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		03/01/2022	Paydown		10,839	10,839	10,847	10,830	.0	.10	.0	.10	.0	10,839	.0	.0	.0	.113	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		03/01/2022	Paydown		8,851	8,851	8,853	8,840	.0	.11	.0	.11	.0	8,851	.0	.0	.0	.110	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		03/01/2022	Paydown		2,367	2,367	2,372	2,368	.0	(1)	.0	(1)	.0	2,367	.0	.0	.0	.22	03/01/2033	1.A
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		03/01/2022	Paydown		2,022	2,022	2,188	2,032	.0	(11)	.0	(11)	.0	2,022	.0	.0	.0	.23	06/01/2023	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		03/01/2022	Paydown		15,997	15,997	16,070	16,018	.0	(21)	.0	(21)	.0	15,997	.0	.0	.0	.171	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		03/01/2022	Paydown		465	465	463	463	.0	.3	.0	.3	.0	465	.0	.0	.0	.5	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		03/01/2022	Paydown		671	671	667	667	.0	.4	.0	.4	.0	671	.0	.0	.0	.7	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		03/01/2022	Paydown		3,351	3,351	3,476	3,427	.0	(76)	.0	(76)	.0	3,351	.0	.0	.0	.40	08/01/2031	1.A
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2022	Paydown		30,672	30,672	29,681	30,109	.0	563	.0	563	.0	30,672	.0	.0	.0	.152	01/01/2027	1.A
3138EG-GR-8	FN FN AL0463 3.000% 07/01/26		03/01/2022	Paydown		63,585	63,585	63,632	63,544	.0	.41	.0	.41	.0	63,585	.0	.0	.0	.314	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		03/01/2022	Paydown		157,183	157,183	159,221	158,635	.0	(1,452)	.0	(1,452)	.0	157,183	.0	.0	.0	.924	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2022	Paydown		230,012	230,012	236,230	234,693	.0	(4,681)	.0	(4,681)	.0	230,012	.0	.0	.0	1,300	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2022	Paydown		326,949	326,949	343,297	341,941	.0	(14,991)	.0	(14,991)	.0	326,949	.0	.0	.0	2,337	09/01/2043	1.A
3138EO-GE-6	FN FN AL7396 1.694% 02/01/37		03/01/2022	Paydown		2,507	2,507	2,629	2,618	.0	(111)	.0	(111)	.0	2,507	.0	.0	.0	.7	02/01/2037	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2022	Paydown		43,431	43,431	41,706	43,046	.0	385	.0	385	.0	43,431	.0	.0	.0	.207	08/01/2023	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		03/01/2022	Paydown		78,448	78,448	83,890	82,537	.0	(4,090)	.0	(4,090)	.0	78,448	.0	.0	.0	.552	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		03/01/2022	Paydown		257,149	257,149	256,908	256,842	.0	306	.0	306	.0	257,149	.0	.0	.0	1,382	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		03/01/2022	Paydown		95,786	95,786	102,432	100,807	.0	(5,020)	.0	(5,020)	.0	95,786	.0	.0	.0	.646	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		03/01/2022	Paydown		391,937	391,937	419,128	412,583	.0	(20,646)	.0	(20,646)	.0	391,937	.0	.0	.0	2,166	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		03/01/2022	Paydown		133,781	133,781	133,634	133,607	.0	.173	.0	.173	.0	133,781	.0	.0	.0	.608	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		03/03/2022	Paydown		1,340,660	1,340,660	1,384,232	1,381,568	.0	(40,908)	.0	(40,908)	.0	1,340,660	.0	.0	.0	7,303	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		03/01/2022	Paydown		250,240	250,240	263,358	262,760	.0	(12,519)	.0	(12,519)	.0	250,240	.0	.0	.0	1,622	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		03/01/2022	Paydown		186	186	186	186	.0	.0	.0	.0	.0	186	.0	.0	.0	.2	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 2.699% 01/01/40		03/01/2022	Paydown		672	672	689	682	.0	(11)	.0	(11)	.0	672	.0	.0	.0	.3	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		03/01/2022	Paydown		16,014	16,014	14,508	15,324	.0	690	.0	690	.0	16,014	.0	.0	.0	.132	09/15/2032	1.A
31393A-SA-0	FNR 2003-W5 A 0.677% 04/25/33		03/25/2022	Paydown		822	822	822	822	.0	.0	.0	.0	.0	822	.0	.0	.0	.1	04/25/2033	1.A FE
31393C-EY-5	FNN 2003-34 A1 6.000% 04/25/43		03/01/2022	Paydown		37,184	37,184	42,110	39,715	.0	(2,532)	.0	(2,532)	.0	37,184	.0	.0	.0	.339	04/25/2043	1.B FE
31393E-LQ-0	FNN 2003-W12 2A6 5.000% 06/25/43		03/01/2022	Paydown		16,232	16,232	16,072	16,218	.0	.14	.0	.14	.0	16,232	.0	.0	.0	.143	06/25/2043	1.A
31393G-3L-6	12/15/32 - CMO FHR 2531 Z 5.500%		03/01/2022	Paydown		33,825	33,825	31,421	32,747	.0	1,078	.0	1,078	.0	33,825	.0	.0	.0	.298	12/15/2032	1.A
31393U-A6-0	FNN 2003-W19 1A7 5.620% 11/25/33		03/01/2022	Paydown		42,936	42,936	46,186	44,415	.0	(1,479)	.0	(1,479)	.0	42,936	.0	.0	.0	.405	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		03/01/2022	Paydown		143,040	143,040	131,016	139,348	.0	3,692	.0	3,692	.0	143,040	.0	.0	.0	1,196	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2022	Paydown		126,229	126,229	140,489	141,944	.0	(15,715)	.0	(15,715)	.0	126,229	.0	.0	.0	1,174	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		03/01/2022	Paydown		482,398	482,398	488,799	484,285	.0	(1,887)	.0	(1,887)	.0	482,398	.0	.0	.0	3,096	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		03/01/2022	Paydown		69,063	69,063	70,746	69,579	.0	(516)	.0	(516)	.0	69,063	.0	.0	.0	.614	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2022	Paydown		52,923	52,923	51,369	52,227	.0	695	.0	695	.0	52,923	.0	.0	.0	.473	03/15/2034	1.A
31396Q-9F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2022	Paydown		145,121	145,121	157,728	166,696	.0	(21,576)	.0	(21,576)	.0	145,121	.0	.0	.0	1,016	09/25/2039	1.A
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2022	Paydown		318	318	332	320	.0	(2)	.0	(2)	.0	318	.0	.0	.0	.2	07/25/2024	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		03/01/2022	Paydown		12,343	12,343	14,003	14,337	.0	(1,994)	.0	(1,994)	.0	12,343	.0	.0	.0	.131	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2022	Paydown		57,050	57,050	63,147	58,352	.0	(1,302)	.0	(1,302)	.0	57,050	.0	.0	.0	.460	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		03/01/2022	Paydown		96,717	96,717	91,397	96,016	.0	701	.0	701	.0	96,717	.0	.0	.0	.643	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2022	Paydown		20,570	20,570	19,677	20,386	.0	184	.0	184	.0	20,570	.0	.0	.0	.122	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2022	Paydown		27,810	27,810	27,931	27,785	.0	.24	.0	.24	.0	27,810	.0	.0	.0	.223	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		03/01/2022	Paydown		23,508	23,508	23,456	23,466	.0	.42	.0	.42	.0	23,508	.0	.0	.0	.174	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		03/01/2022	Paydown		81,981	81,981	82,622	81,894	.0	.87	.0	.87	.0	81,981	.0	.0	.0	.607	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		03/01/2022	Paydown		180,098	180,098	180,070	179,818	.0	280	.0	280	.0	180,098	.0	.0	.0	1,229	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 GH 4.000% 01/15/25		03/01/2022	Paydown		92,270	92,270	97,086	92,958	.0	(687)	.0	(687)	.0	92,270	.0	.0	.0	.604	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		03/01/2022	Paydown		100,033	100,033	99,861	99,858	.0	.175	.0	.175	.0	100,033	.0	.0	.0	.714	01/15/2025	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2022	Paydown		47,609	47,609	45,556	47,208	.0	401	.0	401	.0	47,609	.0	.0	.0	311	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2022	Paydown		43,264	43,264	41,239	42,914	.0	350	.0	350	.0	43,264	.0	.0	.0	280	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2022	Paydown		151,212	151,212	164,349	151,912	.0	(700)	.0	(700)	.0	151,212	.0	.0	.0	1,113	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2022	Paydown		20,486	20,486	20,192	20,400	.0	86	.0	86	.0	20,486	.0	.0	.0	132	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2022	Paydown		45,961	45,961	41,436	45,173	.0	788	.0	788	.0	45,961	.0	.0	.0	274	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		03/01/2022	Paydown		207,993	207,993	205,393	207,282	.0	711	.0	711	.0	207,993	.0	.0	.0	1,295	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		03/01/2022	Paydown		62,730	62,730	59,711	62,238	.0	492	.0	492	.0	62,730	.0	.0	.0	404	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		03/01/2022	Paydown		70,216	70,216	66,618	69,563	.0	653	.0	653	.0	70,216	.0	.0	.0	467	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		03/01/2022	Paydown		57,372	57,372	57,730	57,306	.0	66	.0	66	.0	57,372	.0	.0	.0	424	04/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		03/01/2022	Paydown		25,277	25,277	24,890	24,974	.0	303	.0	303	.0	25,277	.0	.0	.0	231	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		03/01/2022	Paydown		31,376	31,376	31,052	31,112	.0	264	.0	264	.0	31,376	.0	.0	.0	287	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		03/01/2022	Paydown		721	721	727	724	.0	(3)	.0	(3)	.0	721	.0	.0	.0	7	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		03/01/2022	Paydown		1,339	1,339	1,363	1,355	.0	(16)	.0	(16)	.0	1,339	.0	.0	.0	12	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		03/01/2022	Paydown		18,599	18,599	18,923	18,821	.0	(222)	.0	(222)	.0	18,599	.0	.0	.0	249	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		03/01/2022	Paydown		7,254	7,254	7,381	7,341	.0	(87)	.0	(87)	.0	7,254	.0	.0	.0	67	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		03/01/2022	Paydown		1,687	1,687	1,716	1,707	.0	(20)	.0	(20)	.0	1,687	.0	.0	.0	15	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 1.760% 01/01/35		03/01/2022	Paydown		3,701	3,701	3,861	3,841	.0	(139)	.0	(139)	.0	3,701	.0	.0	.0	7	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		03/01/2022	Paydown		268,038	268,038	282,508	281,668	.0	(13,629)	.0	(13,629)	.0	268,038	.0	.0	.0	2,251	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		03/01/2022	Paydown		15,539	15,539	15,811	15,961	.0	(422)	.0	(422)	.0	15,539	.0	.0	.0	61	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		03/01/2022	Paydown		9,121	9,121	9,458	9,388	.0	(266)	.0	(266)	.0	9,121	.0	.0	.0	76	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		03/01/2022	Paydown		75,342	75,342	76,696	76,653	.0	(1,312)	.0	(1,312)	.0	75,342	.0	.0	.0	532	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2022	Paydown		10,275	10,275	10,298	10,296	.0	(21)	.0	(21)	.0	10,275	.0	.0	.0	69	09/01/2048	1.A
3140JX-EX-3	FN FN BN1949 4.000% 10/01/48		03/01/2022	Paydown		30,544	30,544	30,680	30,675	.0	(131)	.0	(131)	.0	30,544	.0	.0	.0	204	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 2.226% 04/01/36		03/01/2022	Paydown		1,890	1,890	1,982	1,957	.0	(67)	.0	(67)	.0	1,890	.0	.0	.0	8	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		03/01/2022	Paydown		318	318	320	319	.0	(1)	.0	(1)	.0	318	.0	.0	.0	3	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		03/01/2022	Paydown		6,437	6,437	6,719	6,510	.0	(74)	.0	(74)	.0	6,437	.0	.0	.0	55	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		03/01/2022	Paydown		59,238	59,238	61,830	59,696	.0	(458)	.0	(458)	.0	59,238	.0	.0	.0	506	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		03/01/2022	Paydown		3,164	3,164	3,225	3,213	.0	(49)	.0	(49)	.0	3,164	.0	.0	.0	29	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		03/01/2022	Paydown		3,798	3,798	3,964	3,829	.0	(31)	.0	(31)	.0	3,798	.0	.0	.0	32	05/01/2023	1.A
31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		03/01/2022	Paydown		2,251	2,251	2,384	2,274	.0	(23)	.0	(23)	.0	2,251	.0	.0	.0	21	04/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		03/01/2022	Paydown		47,593	47,593	48,352	47,866	.0	(273)	.0	(273)	.0	47,593	.0	.0	.0	294	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		03/01/2022	Paydown		37,781	37,781	38,425	37,944	.0	(163)	.0	(163)	.0	37,781	.0	.0	.0	264	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		03/01/2022	Paydown		265,617	265,617	263,874	264,172	.0	1,445	.0	1,445	.0	265,617	.0	.0	.0	1,423	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		03/01/2022	Paydown		486,749	486,749	486,462	486,290	.0	459	.0	459	.0	486,749	.0	.0	.0	1,792	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		03/01/2022	Paydown		446,831	446,831	445,993	445,978	.0	852	.0	852	.0	446,831	.0	.0	.0	1,790	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		03/01/2022	Paydown		37,735	37,735	40,353	39,718	.0	(1,983)	.0	(1,983)	.0	37,735	.0	.0	.0	220	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2022	Paydown		65,462	65,462	65,401	65,385	.0	77	.0	77	.0	65,462	.0	.0	.0	302	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		03/01/2022	Paydown		61,776	61,776	63,108	62,192	.0	(416)	.0	(416)	.0	61,776	.0	.0	.0	385	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2022	Paydown		86,882	86,882	87,615	87,028	.0	(147)	.0	(147)	.0	86,882	.0	.0	.0	579	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		03/01/2022	Paydown		18,003	18,003	18,228	18,048	.0	(45)	.0	(45)	.0	18,003	.0	.0	.0	134	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2022	Paydown		34,186	34,186	35,169	34,486	.0	(300)	.0	(300)	.0	34,186	.0	.0	.0	250	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		03/01/2022	Paydown		152,063	152,063	156,340	155,349	.0	(3,286)	.0	(3,286)	.0	152,063	.0	.0	.0	893	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		03/01/2022	Paydown		716,410	716,410	714,843	714,871	.0	1,539	.0	1,539	.0	716,410	.0	.0	.0	3,342	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		03/01/2022	Paydown		369,793	369,793	375,051	374,974	.0	(5,181)	.0	(5,181)	.0	369,793	.0	.0	.0	1,688	06/01/2046	1.A
31418C-VJ-7	FN FN MA3412 3.500% 07/01/38		03/01/2022	Paydown		407,385	407,385	423,425	422,661	.0	(15,276)	.0	(15,276)	.0	407,385	.0	.0	.0	2,469	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		03/01/2022	Paydown		427,383	427,383	433,009	432,957	.0	(5,574)	.0	(5,574)	.0	427,383	.0	.0	.0	1,434	10/01/2051	1.A
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		02/01/2022	Paydown		32	32	34	32	.0	.0	.0	.0	.0	32	.0	.0	.0	.0	09/01/2022	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2022	Paydown		38,373	38,373	39,033	38,613	.0	(240)	.0	(240)	.0	38,373	.0	.0	.0	248	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/03/2022	Redemption	100.0000					.0	.0	.0	.0	.0	49,166	.0	.0	.0	252	01/01/2036	1.A FE
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV 3.500%		06/01/22	Redemption	100.0000					.0	.0	.0	.0	.0	555,000	.0	.0	.0	3,238	06/01/2022	1.A FE
454624-BH-3	IN ST BD BK REV SER C 3.589% 01/15/22		01/15/2022	Maturity		1,260,000	1,260,000	1,260,000	1,260,000	.0	.0	.0	.0	.0	1,260,000	.0	.0	.0	22,611	01/15/2022	1.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		01/03/2022	Redemption 100.0000		740,000	740,000	740,000	740,000	.0	.0	.0	.0	.0	740,000	.0	.0	.0	15,895	01/01/2034	1.A FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		03/03/2022	Various		2,790,000	2,790,000	2,528,920	2,563,010	.0	226,990	.0	226,990	.0	2,790,000	.0	.0	.0	24,413	12/01/2041	1.C FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		03/03/2022	Redemption 100.0000		220,000	220,000	220,000	220,000	.0	.0	.0	.0	.0	220,000	.0	.0	.0	3,595	07/01/2034	1.B FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.640% 09/01/30		02/01/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	48	09/01/2030	1.F FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.640% 05/15/56		03/01/2022	Redemption 100.0000		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	4	05/15/2056	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.500% 05/01/41		03/30/2022	Redemption 100.0000		305,000	305,000	305,000	305,000	.0	.0	.0	.0	.0	305,000	.0	.0	.0	162	05/01/2041	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		01/03/2022	Redemption 100.0000		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	123	10/01/2037	2.B FE
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		01/03/2022	Redemption 100.0000		695,000	695,000	695,000	695,000	.0	.0	.0	.0	.0	695,000	.0	.0	.0	5,386	10/01/2033	1.B FE
67105Q-AA-3	OSL SANTA ROSA VDRN 0.600% 02/01/52		02/01/2022	Call 100.0000		500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	97	02/01/2052	1.B FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		03/01/2022	Redemption 100.0000		32,721	32,721	32,721	32,721	.0	.0	.0	.0	.0	32,721	.0	.0	.0	189	11/01/2036	1.B FE
67755S-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2022	Redemption 100.0000		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	820	06/01/2027	1.B FE
67755S-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	963	12/01/2025	1.B FE
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC 5.000% 01/01/38		01/03/2022	Various		2,000,000	2,000,000	1,955,780	1,965,417	.0	34,583	.0	34,583	.0	2,000,000	.0	.0	.0	50,000	01/01/2038	1.C FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/03/2022	Redemption 100.0000		91,030	91,030	91,030	91,030	.0	.0	.0	.0	.0	91,030	.0	.0	.0	405	09/01/2037	1.A FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		01/03/2022	Redemption 100.0000		70,000	70,000	75,919	70,233	.0	(233)	.0	(233)	.0	70,000	.0	.0	.0	467	11/01/2029	1.A FE
917436-BK-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		01/03/2022	Redemption 100.0000		920,000	920,000	920,000	920,000	.0	.0	.0	.0	.0	920,000	.0	.0	.0	15,548	01/01/2039	1.C FE
917436-BL-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		01/03/2022	Redemption 100.0000		1,190,000	1,190,000	1,231,936	1,224,929	.0	(34,929)	.0	(34,929)	.0	1,190,000	.0	.0	.0	23,056	01/01/2050	1.C FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/03/2022	Redemption 100.0000		67,475	67,475	67,475	67,475	.0	.0	.0	.0	.0	67,475	.0	.0	.0	491	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/01/2022	Paydown		264,545	264,545	264,545	264,545	.0	.0	.0	.0	.0	264,545	.0	.0	.0	1,695	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		03/03/2022	Paydown		318,242	318,242	318,242	318,242	.0	.0	.0	.0	.0	318,242	.0	.0	.0	1,681	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		03/03/2022	Various		884,574	884,574	886,029	885,590	.0	(1,016)	.0	(1,016)	.0	884,574	.0	.0	.0	46,166	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		03/03/2022	Redemption 100.0000		220,457	220,457	220,457	220,457	.0	.0	.0	.0	.0	220,457	.0	.0	.0	995	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/03/2022	Various		159,174	159,174	159,174	159,174	.0	.0	.0	.0	.0	159,174	.0	.0	.0	881	08/25/2042	1.B FE
95662M-2A-7	WEST VIRGINIA ST HSG DEV 3.700% 11/01/29		02/01/2022	Redemption 100.0000		175,000	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	1,619	11/01/2029	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						31,620,875	31,620,875	36,279,932	32,596,370	.0	(988,359)	.0	(988,359)	.0	31,620,875	.0	.0	.0	418,772	XXX	XXX
46671#-AA-5	HENDR 2021-A01 PP 3.000% 03/30/22		02/28/2022	VFN-US BANK		1,957,672	1,957,672	1,957,672	1,957,672	.0	.0	.0	.0	.0	1,957,672	.0	.0	.0	9,788	03/30/2022	1.F FE
46671#-AA-5	HENDR 2021-A01 PP 3.000% 03/30/22		02/15/2022	Redemption 100.0000		2,631	2,631	2,631	2,631	.0	.0	.0	.0	.0	2,631	.0	.0	.0	6	03/30/2022	1.F FE
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		02/15/2022	Paydown		1,197,552	1,197,552	1,200,359	1,197,608	.0	(56)	.0	(56)	.0	1,197,552	.0	.0	.0	3,865	08/15/2040	1.A FE
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2022	Paydown		4,406	4,406	3,800	3,883	.0	524	.0	524	.0	4,406	.0	.0	.0	40	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		02/01/2022	Paydown		632	632	506	55	.0	577	.0	577	.0	632	.0	.0	.0	7	12/25/2031	1.A FM
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734%		07/30/51	Paydown		24,500	24,500	24,500	24,500	.0	.0	.0	.0	.0	24,500	.0	.0	.0	229	07/30/2051	2.C FE
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		03/01/2022	Paydown		26,710	26,710	26,699	26,710	.0	.0	.0	.0	.0	26,710	.0	.0	.0	309	04/25/2031	1.A FM
00287Y-CS-6	ABBVIE INC 3.450% 03/15/22		01/18/2022	Call 100.0000		5,000,000	5,000,000	5,008,141	5,000,265	.0	(265)	.0	(265)	.0	5,000,000	.0	.0	.0	57,500	03/15/2022	2.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2022	Paydown		118,522	118,522	119,436	119,047	.0	(525)	.0	(525)	.0	118,522	.0	.0	.0	950	.11/15/2048	1.F FE
00764M-GG-6	AMCAR 2005-4 M1 1.120% 10/25/35		03/25/2022	Paydown		31,594	31,594	31,498	31,561	.0	34	.0	34	.0	31,594	.0	.0	.0	47	.10/25/2035	1.A FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2022	Paydown		218,274	218,274	217,330	217,396	.0	877	.0	877	.0	218,274	.0	.0	.0	1,053	.07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2022	Paydown		165,695	165,695	168,180	166,200	.0	(505)	.0	(505)	.0	165,695	.0	.0	.0	943	.08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.799% 08/25/46		03/01/2022	Paydown		257,271	257,271	266,275	262,351	.0	(5,081)	.0	(5,081)	.0	257,271	.0	.0	.0	1,609	.08/25/2046	1.A
010392-FQ-6	ALABAMA POWER CO 2.450% 03/30/22		02/28/2022	Call 100.0000		5,743,000	5,743,000	5,592,683	5,732,718	.0	6,738	.0	6,738	.0	5,739,456	.0	3,544	3,544	57,845	.03/30/2022	1.E FE
02148J-AD-9	CHWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2022	Paydown		32,940	33,104	28,010	26,182	.0	6,757	.0	6,757	.0	32,940	.0	.0	.0	332	.01/25/2037	1.D FM
02151F-AF-6	CHWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2022	Paydown		52,429	49,280	44,776	39,177	.0	13,252	.0	13,252	.0	52,429	.0	.0	.0	470	.09/25/2037	1.D FM
				Redemption 100.0000																	
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2022			155,899	155,899	154,145	154,971	.0	928	.0	928	.0	155,899	.0	.0	.0	2,787	.01/15/2028	2.A FE
02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		01/10/2022	Paydown		6,303	6,303	6,416	6,306	.0	(12)	.0	(12)	.0	6,303	.0	.0	.0	21	.04/10/2024	1.A FE
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		03/12/2022	Paydown		43,995	43,995	44,806	44,115	.0	(120)	.0	(120)	.0	43,995	.0	.0	.0	230	.06/12/2025	1.A FE
02530Q-AA-5	ACAR 2020-4 A 0.530% 03/13/24		02/13/2022	Paydown		16,200	16,200	16,199	16,199	.0	.0	.0	.0	.0	16,200	.0	.0	.0	9	.03/13/2024	1.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2022	Paydown		21,719	21,719	21,655	20,468	.0	1,251	.0	1,251	.0	21,719	.0	.0	.0	109	.09/25/2035	1.D FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2022	Paydown		27,779	27,779	27,777	27,689	.0	90	.0	90	.0	27,779	.0	.0	.0	165	.10/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2022	Paydown		31,859	31,859	31,858	31,829	.0	31	.0	31	.0	31,859	.0	.0	.0	198	.04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	6	.04/17/2052	6. *
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2022	Paydown		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	283	.07/30/2050	2.C FE
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		02/01/2022	Various		23,314,000	23,314,000	23,153,566	23,305,526	.0	2,400	.0	2,400	.0	23,307,927	.0	6,073	6,073	271,997	.04/01/2022	2.C FE
	Atalaya Equipmen20211A g Fund 2021-1A A1																				
046497-AA-1	0.326% 11/15/22		03/15/2022	Paydown		1,603,114	1,603,114	1,603,114	1,603,114	.0	.0	.0	.0	.0	1,603,114	.0	.0	.0	901	.11/15/2022	1.B FE
	BDS Ltd 2021FL8 2021-FL8 A 1.390%																				
05493J-AA-9	01/18/36		02/16/2022	Paydown		913,142	913,142	913,142	913,142	.0	.0	.0	.0	.0	913,142	.0	.0	.0	1,558	.01/18/2036	1.A FE
	Barclays Commec2021C10 gage S 2021-C10 XA																				
05551V-BK-8	1.305% 07/15/54		03/01/2022	Paydown		.0	.0	14,444	13,775	.0	(13,775)	.0	(13,775)	.0	.0	.0	.0	.0	322	.07/15/2054	1.A FE
05591Q-AC-0	BPR 2021-KEN XCP 2.120% 02/15/29		02/15/2022	Paydown		.0	.0	1,206,141	371,221	.0	(371,221)	.0	(371,221)	.0	.0	.0	.0	.0	503,608	.02/15/2029	1.A FE
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		03/01/2022	Paydown		690,692	690,692	679,277	687,342	.0	3,350	.0	3,350	.0	690,692	.0	.0	.0	3,324	.03/10/2033	1.A
056059-AQ-1	BX 2018-1ND F 2.197% 11/15/35		03/15/2022	Paydown		2,399,745	2,399,745	2,400,495	.0	.0	(750)	.0	(750)	.0	2,399,745	.0	.0	.0	7,655	.11/15/2035	1.C FE
05607Q-AA-6	BX 2020-BXLP A 1.241% 12/15/36		02/15/2022	Paydown		41,752,051	41,752,051	41,778,668	41,771,798	.0	(19,747)	.0	(19,747)	.0	41,752,051	.0	.0	.0	64,788	.12/15/2036	1.A
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		03/01/2022	Paydown		14,932	14,932	6,854	5,974	.0	8,958	.0	8,958	.0	14,932	.0	.0	.0	56	.10/25/2036	1.D FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2022	Paydown		586	586	584	584	.0	2	.0	2	.0	586	.0	.0	.0	5	.09/25/2035	1.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2022	Paydown		29,600	29,600	27,944	28,953	.0	647	.0	647	.0	29,600	.0	.0	.0	268	.10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		02/01/2022	Paydown		8,668	8,668	8,487	8,580	.0	88	.0	88	.0	8,668	.0	.0	.0	60	.11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2022	Paydown		2,537	2,537	2,415	2,489	.0	49	.0	49	.0	2,537	.0	.0	.0	15	.08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.654% 01/25/36		03/01/2022	Paydown		8,717	10,170	9,615	9,857	.0	(1,140)	.0	(1,140)	.0	8,717	.0	.0	.0	45	.01/25/2036	2.B FM
05950P-AJ-2	BAFC 2006-H 3A2 2.925% 09/20/46		03/01/2022	Paydown		16,993	17,462	14,810	16,179	.0	814	.0	814	.0	16,993	.0	.0	.0	85	.09/20/2046	1.D FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2022	Paydown		10,422	11,484	9,614	10,018	.0	404	.0	404	.0	10,422	.0	.0	.0	105	.09/25/2034	1.D FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		03/01/2022	Paydown		32,663	31,998	29,213	32,218	.0	445	.0	445	.0	32,663	.0	.0	.0	231	.01/25/2037	2.B FM
060505-FQ-2	BANK OF AMERICA CORP 4.300% 12/29/49		03/10/2022	SUMRIDGE PARTNERS		2,865,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	(135,000)	(135,000)	80,983	.12/29/2049	2.C FE
06054M-AF-0	BACM 2016-UB10 XA 1.766% 07/15/49		03/01/2022	Paydown		.0	.0	59,631	28,454	.0	(28,454)	.0	(28,454)	.0	.0	.0	.0	.0	1,905	.07/15/2049	1.A FE
06540T-AE-0	BANK 2018-BN11 XA 0.467% 03/15/61		03/01/2022	Paydown		.0	.0	8,098	7,529	.0	(7,529)	.0	(7,529)	.0	.0	.0	.0	.0	224	.03/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.340% 05/15/50		03/01/2022	Paydown		.0	.0	193,154	152,040	.0	(152,040)	.0	(152,040)	.0	.0	.0	.0	.0	3,448	.05/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 2.067% 04/25/33		03/01/2022	Paydown		20,053	20,053	20,028	20,053	.0	.0	.0	.0	.0	20,053	.0	.0	.0	72	.04/25/2033	1.A FM
08163A-AF-0	BMARK 2020-B18 XA 1.792% 07/15/53		03/01/2022	Paydown		.0	.0	6,518	5,496	.0	(5,496)	.0	(5,496)	.0	.0	.0	.0	.0	163	.07/15/2053	1.A FE
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		03/03/2022	WELLS FARGO		276,764	268,000	234,703	2402												

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12508H-AG-9	CCRC AFFORDABLE MULTIFAMILY 2017-0005 B		01/21/2022	PERFORMANCE TRUST		7,019,966	6,303,000	6,508,832	6,444,894	.0	(1,235)	.0	(1,235)	.0	6,443,659	.0	576,307	576,307	54,946	06/25/2034	1.A
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		03/25/2022	Paydown		53,842	53,842	53,842	53,836	.0	.6	.0	.6	.0	53,842	.0	.0	.0	229	09/25/2050	1.A FE
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		03/25/2022	Paydown		17,385	17,385	17,385	17,383	.0	.2	.0	.2	.0	17,385	.0	.0	.0	28	12/26/2030	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		03/01/2022	Paydown		525,445	525,445	541,181	529,435	.0	(3,990)	.0	(3,990)	.0	525,445	.0	.0	.0	3,354	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2022	Paydown		1,365	1,312	.350	.186	.0	1,179	.0	1,179	.0	1,365	.0	.0	.0	18	02/25/2037	6.FM
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		03/18/2022	Paydown		1,332,771	1,332,771	1,339,245	1,337,347	.0	(4,576)	.0	(4,576)	.0	1,332,771	.0	.0	.0	4,287	10/18/2045	1.F FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1		03/20/2022	Paydown		52,869	52,869	52,863	52,863	.0	.5	.0	.5	.0	52,869	.0	.0	.0	184	07/20/2051	1.A FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2		03/20/2022	Paydown		60,006	60,006	59,980	59,982	.0	.24	.0	.24	.0	60,006	.0	.0	.0	257	07/20/2051	1.A FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB																				
12591Q-AN-2	3.623% 10/10/46		03/01/2022	Paydown		6,423	6,423	6,644	6,502	.0	(.78)	.0	(.78)	.0	6,423	.0	.0	.0	41	10/10/2046	1.A
12591R-AY-6	COMM 2014-UBS4 ASB 3.390% 08/10/47		03/01/2022	Paydown		1,947,800	1,947,800	2,006,151	1,955,567	.0	(7,766)	.0	(7,766)	.0	1,947,800	.0	.0	.0	11,152	08/10/2047	1.A
12591Y-AI-6	COMM 2014-CR15 ASB 3.595% 02/10/47		03/01/2022	Paydown		1,189,965	1,189,965	1,225,612	1,194,765	.0	(4,800)	.0	(4,800)	.0	1,189,965	.0	.0	.0	8,226	02/10/2047	1.A
12591Y-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		03/01/2022	Paydown		690,005	690,005	710,678	692,820	.0	(2,815)	.0	(2,815)	.0	690,005	.0	.0	.0	4,147	03/10/2047	1.A
12591Y-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		03/01/2022	Paydown		914,424	914,424	941,807	917,833	.0	(3,409)	.0	(3,409)	.0	914,424	.0	.0	.0	5,744	04/10/2047	1.A
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		03/01/2022	Paydown		518,106	518,106	533,643	520,035	.0	(1,929)	.0	(1,929)	.0	518,106	.0	.0	.0	3,032	06/10/2047	1.A
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		03/01/2022	Paydown		216,131	216,131	222,604	217,295	.0	(1,164)	.0	(1,164)	.0	216,131	.0	.0	.0	1,229	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 0.984% 11/10/47		03/01/2022	Paydown		.0	.0	7,230	7,222	.0	(.722)	.0	(.722)	.0	.0	.0	.0	.0	532	11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 0.858% 12/10/47		03/01/2022	Paydown		.0	.0	37,204	15,467	.0	(15,467)	.0	(15,467)	.0	.0	.0	.0	.0	1,114	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		03/01/2022	Paydown		426,739	426,739	430,740	425,019	.0	1,720	.0	1,720	.0	426,739	.0	.0	.0	2,146	05/25/2045	1.A
12592Z-AZ-9	COMM 2015-CR22 A2 2.856% 03/10/48		02/11/2022	Paydown		91,232	91,232	91,183	91,232	.0	.0	.0	.0	.0	91,232	.0	.0	.0	520	03/10/2048	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		03/01/2022	Paydown		108,787	108,787	112,048	109,529	.0	(.742)	.0	(.742)	.0	108,787	.0	.0	.0	640	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		03/01/2022	Paydown		579,814	579,814	597,202	583,428	.0	(3,614)	.0	(3,614)	.0	579,814	.0	.0	.0	3,398	08/10/2048	1.A
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		03/15/2022	Paydown		673,020	673,020	684,535	.0	.0	(11,515)	.0	(11,515)	.0	673,020	.0	.0	.0	4,879	12/16/2024	1.C FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		01/03/2022	Paydown		592,371	592,371	594,862	592,371	.0	.0	.0	.0	.0	592,371	.0	.0	.0	1,623	12/10/2044	1.A FM
12623S-AF-7	COMM 2012-CR5 XA 1.493% 12/10/45		03/01/2022	Paydown		.0	.0	11,506	2,791	.0	(2,791)	.0	(2,791)	.0	.0	.0	.0	.0	902	12/10/2045	1.A FE
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		03/01/2022	Paydown		38,089	38,089	38,580	38,147	.0	(.58)	.0	(.58)	.0	38,089	.0	.0	.0	155	10/15/2045	1.A FM
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		03/01/2022	Paydown		520,930	520,930	536,535	522,497	.0	(1,567)	.0	(1,567)	.0	520,930	.0	.0	.0	3,403	08/10/2046	1.A
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		03/01/2022	Paydown		836,016	836,016	861,089	838,265	.0	(2,249)	.0	(2,249)	.0	836,016	.0	.0	.0	5,436	08/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2022	Paydown		85,204	85,204	86,522	85,204	.0	.0	.0	.0	.0	85,204	.0	.0	.0	223	11/25/2036	1.D FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2022	Paydown		57,606	57,606	24,590	16,221	.0	41,385	.0	41,385	.0	57,606	.0	.0	.0	138	12/25/2036	1.D FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		03/01/2022	Paydown		511,848	511,848	527,188	513,773	.0	(1,924)	.0	(1,924)	.0	511,848	.0	.0	.0	3,146	02/10/2047	1.A
12631D-BC-6	0.957% 05/10/47		03/01/2022	Paydown		.0	.0	4,196	.0	.0	(4,196)	.0	(4,196)	.0	.0	.0	.0	.0	191	05/10/2047	1.A FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.456% 03/25/43		03/01/2022	Paydown		182,692	182,692	184,740	183,044	.0	(352)	.0	(352)	.0	182,692	.0	.0	.0	964	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.384% 04/25/43		03/01/2022	Paydown		272,436	272,436	262,635	270,135	.0	2,301	.0	2,301	.0	272,436	.0	.0	.0	1,593	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.458% 07/25/43		03/01/2022	Paydown		283,965	283,965	271,364	279,405	.0	4,560	.0	4,560	.0	283,965	.0	.0	.0	1,380	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.350% 08/25/43		03/01/2022	Paydown		293,679	293,679	288,127	291,674	.0	2,005	.0	2,005	.0	293,679	.0	.0	.0	1,492	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2022	Paydown		32,230	32,230	32,157	32,148	.0	.82	.0	.82	.0	32,230	.0	.0	.0	153	08/25/2043	1.A
12649D-AP-8	CSMC 2014-WIN2 B1 3.895% 10/25/44		02/01/2022	Paydown		1,593,488	1,593,488	1,646,770	1,597,059	.0	(3,572)	.0	(3,572)	.0	1,593,488	.0	.0	.0	10,170	10/25/2044	1.A
12649G-AQ-9	CSMC 2014-OKA1 B3 3.649% 11/25/44		03/01/2022	Paydown		149,427	149,427	154,680	151,076	.0	(1,649)	.0	(1,649)	.0	149,427	.0	.0	.0	761	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OKA1 B4 3.649% 11/25/44		03/01/2022	Paydown		158,014	158,014	162,063	158,014	.0	.0	.0	.0	.0	158,014	.0	.0	.0	805	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2022	Paydown		75,364	75,364	75,440	75,285	.0	.79										

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2022	Paydown		41,962	40,959	38,233	33,566	.0	8,396	.0	8,396	.0	41,962	.0	.0	.0	417	10/25/2035	1.D FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2022	Paydown		98,381	98,435	94,529	91,494	.0	6,887	.0	6,887	.0	98,381	.0	.0	.0	942	05/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2022	Paydown		79,660	79,660	79,660	79,660	.0	.0	.0	.0	.0	79,660	.0	.0	.0	649	05/25/2035	4.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2022	Paydown		55,737	65,811	59,531	53,323	.0	2,414	.0	2,414	.0	55,737	.0	.0	.0	587	07/25/2035	1.D FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2022	Paydown		8,042	9,760	8,508	7,499	.0	.0	.0	.0	.0	8,042	.0	.0	.0	127	08/25/2035	1.D FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2022	Paydown		15,867	16,107	13,544	11,227	.0	4,640	.0	4,640	.0	15,867	.0	.0	.0	151	10/25/2035	2.B FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2022	Paydown		84,093	84,093	77,786	69,311	.0	14,783	.0	14,783	.0	84,093	.0	.0	.0	720	11/25/2035	2.B FM
12668A-NH-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		03/01/2022	Paydown		88,198	89,280	83,611	74,999	.0	13,199	.0	13,199	.0	88,198	.0	.0	.0	891	11/25/2035	1.D FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2022	Paydown		78,345	84,660	68,752	47,757	.0	30,587	.0	30,587	.0	78,345	.0	.0	.0	931	05/25/2036	1.D FM
12668W-AU-1	CWIL 2007-4 A5W 4.564% 04/25/47		03/01/2022	Paydown		6,661	6,661	6,109	6,824	.0	(163)	.0	(163)	.0	6,661	.0	.0	.0	66	04/25/2047	1.A FM
12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2022	Paydown		65,466	60,965	52,300	39,830	.0	25,636	.0	25,636	.0	65,466	.0	.0	.0	722	11/25/2035	1.D FM
12669A-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2022	Paydown		13,834	15,226	12,885	10,623	.0	3,211	.0	3,211	.0	13,834	.0	.0	.0	143	11/25/2035	1.D FM
12669A-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2022	Paydown		8,418	9,265	7,854	6,474	.0	1,943	.0	1,943	.0	8,418	.0	.0	.0	87	11/25/2035	1.D FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2022	Paydown		54,021	54,021	53,776	53,810	.0	211	.0	211	.0	54,021	.0	.0	.0	375	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2022	Paydown		61,117	61,117	57,378	59,463	.0	1,654	.0	1,654	.0	61,117	.0	.0	.0	412	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2022	Paydown		33,931	33,931	31,413	25,682	.0	8,249	.0	8,249	.0	33,931	.0	.0	.0	447	08/25/2035	1.D FM
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		03/15/2022	Paydown		143,431	143,431	147,734	147,271	.0	(3,841)	.0	(3,841)	.0	143,431	.0	.0	.0	1,031	09/15/2056	1.F FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		03/25/2022	Paydown		824,682	824,682	824,485	823,882	.0	800	.0	800	.0	824,682	.0	.0	.0	3,867	06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		03/25/2022	Paydown		325,695	325,695	324,829	280,742	.0	1,748	.0	1,748	.0	325,695	.0	.0	.0	1,676	10/25/2068	1.A FE
15132E-LC-0	CMC 2005-1 A5 5.105% 02/18/35		03/01/2022	Paydown		1,056	1,056	1,056	1,051	.0	.0	.0	.0	.0	1,056	.0	.0	.0	9	02/18/2035	1.A FM
15189W-AN-0	CENTERPOINT 1.004% 03/02/23		01/31/2022	Call	100.0000	3,194,000	3,194,000	3,194,000	3,194,000	.0	.0	.0	.0	.0	3,194,000	.0	.0	.0	3,584	03/02/2023	1.G FE
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		03/15/2022	Various		3,500,000	3,500,000	3,657,500	3,503,820	.0	(3,820)	.0	(3,820)	.0	3,500,000	.0	.0	.0	101,500	03/15/2022	4.B FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2022	Paydown		.0	7,572	3,730	5,151	.0	(5,151)	.0	(5,151)	.0	.0	.0	.0	.0	43	11/25/2036	5.B FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		03/01/2022	Paydown		8,164	8,164	8,297	8,365	.0	(201)	.0	(201)	.0	8,164	.0	.0	.0	75	09/25/2036	1.A FM
17312H-AE-9	CMMSI 2007-2 A5 4.988% 06/25/37		03/01/2022	Paydown		676,769	676,769	676,749	666,555	.0	10,214	.0	10,214	.0	676,769	.0	.0	.0	4,930	06/25/2037	1.A FM
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		03/01/2022	Paydown		41,700	41,700	42,230	41,829	.0	(128)	.0	(128)	.0	41,700	.0	.0	.0	188	09/10/2045	1.A FM
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46		03/01/2022	Paydown		21,332	21,332	21,744	21,429	.0	(97)	.0	(97)	.0	21,332	.0	.0	.0	98	04/10/2046	1.A
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2022	Paydown		414,079	414,079	426,491	415,370	.0	(1,292)	.0	(1,292)	.0	414,079	.0	.0	.0	2,369	09/10/2046	1.A
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		03/01/2022	Paydown		257,604	257,604	253,197	255,907	.0	1,697	.0	1,697	.0	257,604	.0	.0	.0	1,199	10/25/2043	1.A
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		03/01/2022	Paydown		240,689	240,689	243,321	241,983	.0	(1,295)	.0	(1,295)	.0	240,689	.0	.0	.0	1,489	06/25/2044	1.A
17323E-AQ-6	CMILT 2014-J2 B4 3.843% 11/25/44		03/01/2022	Paydown		133,571	133,571	134,614	133,465	.0	105	.0	105	.0	133,571	.0	.0	.0	728	11/25/2044	1.A
17323M-AA-3	CMILT 2015-A1 A1 3.500% 06/25/58		02/01/2022	Paydown		92,927	92,927	94,177	92,766	.0	161	.0	161	.0	92,927	.0	.0	.0	409	06/25/2058	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.712% 09/15/48		03/01/2022	Paydown		.0	.0	42,354	36,228	.0	(36,228)	.0	(36,228)	.0	.0	.0	.0	.0	1,868	09/15/2048	1.A FE
17328R-BE-8	CGCMT 2020-GC46 XA 0.985% 02/15/53		03/01/2022	Paydown		.0	.0	13,165	10,992	.0	(10,992)	.0	(10,992)	.0	.0	.0	.0	.0	309	02/15/2053	1.A FE
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		02/15/2022	J P MORGAN SEC		396,982	364,000	416,032	411,379	.0	(625)	.0	(625)	.0	410,754	.0	(13,772)	(13,772)	4,233	11/15/2030	2.B FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2022	Paydown		71,238	71,238	72,989	71,834	.0	(596)	.0	(596)	.0	71,238	.0	.0	.0	929	04/25/2047	2.B FE
201723-AL-7	COMMERCIAL METALS CO 5.375% 07/15/27		02/15/2022	Various		1,411,169	1,350,000	1,287,563	1,304,042	.0	821	.0	821	.0	1,304,863	.0	45,137	45,137	103,497	07/15/2027	3.A FE
22534G-AA-1	Credit Acceptanc20201A oan Tr 2020-1A A 2.010% 02/15/29		03/15/2022	Paydown		794,693	794,693	799,039	.0	.0	(4,346)	.0	(4,346)	.0	794,693	.0	.0	.0	2,662	02/15/2029	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2022	Paydown		1,319	1,319	1,269	1,290	.0	.29	.0	.29	.0	1,319	.0	.0	.0	12	06/25/2033	1.A FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2022	Paydown		110,888	110,888	110,420	110,477	.0	411	.0	411	.0	110,888	.0	.0	.0	650	07/25/2033	1.A FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2022	Paydown		221,038	221,038	213,993</													

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A 1.140%		03/15/2022	Paydown		20,586	20,586	20,586	20,586	.0	.0	.0	.0	.0	20,586	.0	.0	.0	.35	.01/16/2024	1.A FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2022	Paydown		34,900	41,317	37,754		.0	(2,854)	.0	(2,854)	.0	34,900	.0	.0	.0	.329	.09/25/2035	1.D FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		03/01/2022	Paydown		8,804	8,804	8,052		.0	.726	.0	.726	.0	8,804	.0	.0	.0	.72	.02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2022	Paydown		473	501	424		.0	(35)	.0	(35)	.0	473	.0	.0	.0	.3	.10/25/2036	3.B FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2022	Paydown		24,392	24,392	21,038		.0	4,741	.0	4,741	.0	24,392	.0	.0	.0	.218	.07/25/2036	1.A FM
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		03/01/2022	Tax Free Exchange		172,816	345,000	172,514		.0	.182	.0	.182	.0	172,816	.0	.0	.0	.10,096	.08/15/2026	5.B FE
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625% 08/15/27		03/22/2022	Various		93,630	401,000	111,019		.0	3,185	.0	3,185	.0	114,299	.0	(20,669)	(20,669)	.15,043	.08/15/2027	6. FE
25277L-AF-3	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		03/29/2022	BANK of AMERICA SEC		133,688	345,000	172,816		.0	1,809	.0	1,809	.0	174,625	.0	(40,938)	(40,938)	2,369	.08/15/2026	5.C FE
25468P-CT-1	DISNEY 2.550% 02/15/22		02/15/2022	Various		6,000,000	5,668,680	5,994,091		.0	5,909	.0	5,909	.0	6,000,000	.0	.0	.0	.76,500	.02/15/2022	2.A FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2022	Paydown		21,750	21,750	22,344		.0	(378)	.0	(378)	.0	21,750	.0	.0	.0	.224	.07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		01/25/2022	Paydown		17,500	17,500	17,500		.0	.0	.0	.0	.0	17,500	.0	.0	.0	.180	.07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A21I 3.151% 04/25/51		01/25/2022	Paydown		37,500	37,500	37,500		.0	.0	.0	.0	.0	37,500	.0	.0	.0	.295	.04/25/2051	2.A FE
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		01/15/2022	Paydown		5,865	5,865	5,867		.0	(2)	.0	(2)	.0	5,865	.0	.0	.0	.17	.12/15/2023	1.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		01/20/2022	Paydown		28,750	28,750	28,752		.0	(1)	.0	(1)	.0	28,750	.0	.0	.0	.341	.04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		01/20/2022	Paydown		22,500	22,500	22,500		.0	.0	.0	.0	.0	22,500	.0	.0	.0	.261	.04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2022	Paydown		25,000	25,000	25,000		.0	.0	.0	.0	.0	25,000	.0	.0	.0	.249	.10/20/2049	2.C FE
26209A-AF-8	DRIVE 2019-4 C 2.510% 11/17/25		03/15/2022	Paydown		2,735,489	2,735,489	2,735,099		.0	.50	.0	.50	.0	2,735,489	.0	.0	.0	.11,095	.11/17/2025	1.A FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		01/20/2022	Paydown		28,125	28,125	28,281		.0	(119)	.0	(119)	.0	28,125	.0	.0	.0	.266	.07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		01/20/2022	Paydown		13,125	13,125	13,125		.0	.0	.0	.0	.0	13,125	.0	.0	.0	.106	.01/20/2051	2.C FE
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A 0.540%		03/15/2022	Paydown		26,732	26,732	26,731		.0	.0	.0	.0	.0	26,732	.0	.0	.0	.23	.04/15/2024	1.A FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2022	Paydown		467,056	467,056	467,079		.0	(23)	.0	(23)	.0	467,056	.0	.0	.0	1,968	.04/25/2028	1.F FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		03/25/2022	Paydown		490,652	490,652	490,572		.0	(131)	.0	(131)	.0	490,652	.0	.0	.0	2,099	.01/25/2034	1.F FE
	Redemption 100,0000																				
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2022	Various		25,727	25,727	25,727		.0	.0	.0	.0	.0	25,727	.0	.0	.0	.601	.01/19/2031	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2022	Various		(180)	(180)	(180)		.0	.0	.0	.0	.0	.0	.0	.0	.0	(4)	.06/30/2040	1.G PL
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		03/01/2022	Paydown		117,176	117,176	117,176		.0	.750	.0	.750	.0	117,176	.0	.0	.0	.893	.12/25/2033	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2022	Paydown		154,925	154,925	148,825		.0	3,659	.0	3,659	.0	154,925	.0	.0	.0	.551	.03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2022	Paydown		223,774	223,774	222,795		.0	979	.0	979	.0	223,774	.0	.0	.0	1,039	.06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2022	Paydown		327,670	327,670	325,922		.0	1,748	.0	1,748	.0	327,670	.0	.0	.0	1,296	.02/25/2048	1.A
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		03/15/2022	Paydown		42,419	42,419	43,201		.0	(186)	.0	(186)	.0	42,419	.0	.0	.0	.256	.07/17/2023	1.A FE
	Cantor Fitzgerald Fixed																				
302491-AU-9	FMC CORP 3.450% 10/01/29		03/07/2022			2,180,796	2,154,000	2,197,382		.0	(733)	.0	(733)	.0	2,187,900	.0	(7,104)	(7,104)	.32,615	.10/01/2029	2.C FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100%		03/01/2022	Paydown		.0	.0	5,691		.0	(5,365)	.0	(5,365)	.0	.0	.0	.0	.0	.157	.01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100%		03/01/2022	Paydown		.0	.0	5,355		.0	(4,982)	.0	(4,982)	.0	.0	.0	.0	.0	.162	.10/25/2028	1.A FE
	FREMF Mortgage T2019K95 2019-K95 X2A 0.100%																				
30311M-AN-2	06/25/29		03/01/2022	Paydown		.0	.0	.946		.0	(946)	.0	(946)	.0	.0	.0	.0	.0	.13	.06/25/2029	1.A FE
33766W-BM-5	FKMT 2014-1 B3 3.893% 11/25/44		03/01/2022	Paydown		2,357,140	2,357,140	2,450,689		.0	(45,759)	.0	(45,759)	.0	2,357,140	.0	.0	.0	.21,280	.11/25/2044	1.A
33850B-AX-5	FSMT 2017-1 B2 3.650% 03/25/47		03/01/2022	Paydown		72,980	72,980	72,624		.0	479	.0	479	.0	72,980	.0	.0	.0	.445	.03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A21I 5.093% 04/30/47		01/30/2022	Paydown		55,000	55,000	56,753		.0	(1,544)	.0	(1,544)	.0	55,000	.0	.0	.0	.700	.04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2022	Paydown		2,500	2,500	2,520		.0	(9)	.0	(9)	.0	2,500	.0	.0	.0	.32	.10/30/2048	2.B FE
	Focus Brands Fun20171A 2017-1A A21B 3.857%																				
34417R-AA-4	04/30/47		01/30/2022	Paydown		18,750	18,750	18,742		.0	.4	.0	.4	.0	18,750	.0	.0	.0	.181	.04/30/2047	2.B FE
	GE CAPITAL MTG SERVICES INC 1998-HE1 A7																				
36158G-BB-3	6.465% 06/25/28		03/01/2022	Paydown		.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 6.749% 12/25/37		03/01/2022	Paydown		88,455	88,455	84,777		.0	(475)	.0	(475)	.0	88,455	.0	.0	.0	.974	.12/25/2037	2.B FM
36197X-AM-6	GSMS 2013-GC12 XA 1.390% 06/10/46		03/01/2022	Paydown		.0	.0	41,296		.0	(10,115)	.0	(10,115)	.0	.0	.0	.0	.0	1,794	.06/10/2046	1.A FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		03/01/2022	Paydown		106,529	106,529	109,721		.0	(220)	.0	(220)	.0	106,529	.0	.0	.0	1,085	.08/10/2046	1.A
36198F-AG-7	GSMS 2013-GC14 XA 0.536% 08/10/46		03/01/2022	Paydown		.0	.0	37,124		.0	(17,265)	.0	(17,265)	.0	.0	.0	.0	.0	1,900	.08/10/2046	1.A FE
3622MW-AH-6	GSR 2007-3F A47 5.750% 05/25/37		03/01/2022	Paydown		12,455	13,887	13,230		.0	(1,517)	.0	(1,517)	.0	12,455	.0	.0	.0	.124	.05/25/2037	3.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2022	Paydown		43,003	477,116	390,042		.0	(418,366)	.0	(418,366)	.0	43,003	.0	.0	.0	3,967	.05/25/2037	3.B FM

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2022	Paydown		23,912	24,429	23,752	22,987	.0	.925	.0	.925	.0	23,912	.0	.0	.0	258	02/25/2036	2.B FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		01/01/2022	Paydown		1,888,715	1,888,715	1,913,451	1,887,278	.0	1,437	.0	1,437	.0	1,888,715	.0	.0	.0	7,227	08/10/2043	1.A FM
36253P-AE-2	GSMS 2017-GS6 XA 1.019% 05/10/50		03/01/2022	Paydown		.0	.0	6,513	5,406	.0	(5,406)	.0	(5,406)	.0	.0	.0	.0	.0	194	05/10/2050	1.A FE
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C 3.870% 12/16/24		03/15/2022	Paydown		129,605	129,605	131,721	.0	.0	(2,116)	.0	(2,116)	.0	129,605	.0	.0	.0	836	12/16/2024	1.B FE
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		03/15/2022	Paydown		4,742,696	4,742,696	4,758,073	4,744,901	.0	(2,205)	.0	(2,205)	.0	4,742,696	.0	.0	.0	21,752	06/17/2024	1.C FE
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		03/15/2022	Paydown		15,087	15,087	15,086	15,087	.0	.0	.0	.0	.0	15,087	.0	.0	.0	49	02/15/2024	1.A FE
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		03/15/2022	Paydown		786,213	786,213	786,199	786,210	.0	.3	.0	.3	.0	786,213	.0	.0	.0	4,776	11/15/2024	1.E FE
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		03/01/2022	Paydown		475,405	475,405	487,364	487,174	.0	(11,769)	.0	(11,769)	.0	475,405	.0	.0	.0	1,854	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		03/01/2022	Paydown		810,558	810,558	820,184	820,035	.0	(9,477)	.0	(9,477)	.0	810,558	.0	.0	.0	3,289	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		03/01/2022	Paydown		565,988	565,988	579,165	578,750	.0	(12,762)	.0	(12,762)	.0	565,988	.0	.0	.0	2,232	01/25/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		03/01/2022	Paydown		169,432	169,432	166,440	.0	.0	2,992	.0	2,992	.0	169,432	.0	.0	.0	539	05/28/2052	1.A FE
38046U-AA-7	GOJO INDUSTRIES PRIVATE PLACEMENT 3.485% 08/15/41		02/15/2022	Paydown		55,075	55,075	55,626	55,616	.0	(542)	.0	(542)	.0	55,075	.0	.0	.0	240	08/15/2041	2.B FE
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		01/12/2022	Various		2,931,074	3,059,000	2,971,066	2,991,956	.0	313	.0	313	.0	2,992,269	.0	(61,195)	(61,195)	89,903	07/01/2027	4.C FE
411707-AD-4	HNGRY 2018-1A A211 4.959% 06/20/48		03/20/2022	Paydown		54,375	54,375	54,455	54,424	.0	(49)	.0	(49)	.0	54,375	.0	.0	.0	674	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		03/20/2022	Paydown		52,750	52,750	52,750	52,750	.0	.0	.0	.0	.0	52,750	.0	.0	.0	525	12/20/2050	2.B FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		03/25/2022	Paydown		87,022	87,022	87,017	87,019	.0	.4	.0	.4	.0	87,022	.0	.0	.0	429	02/25/2039	1.A FE
437089-AE-5	INHSL 2006-1 A5 6.522% 05/25/36		03/01/2022	Paydown		13,513	13,513	2,192	101	.0	13,412	.0	13,412	.0	13,513	.0	.0	.0	7	05/25/2036	1.D FM
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		03/01/2022	Paydown		44,117	44,117	44,115	44,114	.0	.2	.0	.2	.0	44,117	.0	.0	.0	209	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		03/01/2022	Paydown		25,210	25,210	25,209	25,209	.0	.1	.0	.1	.0	25,210	.0	.0	.0	126	01/17/2041	1.G FE
443201-AB-4	HOWMET AEROSPACE INC 3.000% 01/15/29		03/03/2022	Paydown		230,444	241,000	231,963	.0	.75	.0	.0	.75	.0	232,038	.0	(1,593)	(1,593)	1,044	01/15/2029	3.A FE
44644A-AH-0	HUNTINGTON NATIONAL BANK 3.125% 04/01/22		03/01/2022	Call 100.0000		4,500,000	4,500,000	4,495,905	4,499,389	.0	345	.0	345	.0	4,499,734	.0	266	266	58,594	04/01/2022	1.G FE
45660L-ZV-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2022	Paydown		10,066	8,235	6,772	4,612	.0	5,454	.0	5,454	.0	10,066	.0	.0	.0	114	02/25/2036	1.D FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2022	Paydown		49,944	48,992	46,474	46,679	.0	3,265	.0	3,265	.0	49,944	.0	.0	.0	647	02/25/2036	1.D FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		03/01/2022	Paydown		52,592	51,589	52,298	51,534	.0	1,057	.0	1,057	.0	52,592	.0	.0	.0	681	02/25/2036	1.D FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2022	Paydown		62,798	54,943	35,180	29,055	.0	33,743	.0	33,743	.0	62,798	.0	.0	.0	703	02/25/2036	1.D FM
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2022	Paydown		85,055	84,408	63,922	52,439	.0	32,615	.0	32,615	.0	85,055	.0	.0	.0	663	12/25/2035	1.D FM
46185H-AA-0	IHSFR 2018-SFR2 A 1.341% 06/17/37		03/17/2022	Paydown		37,145	37,145	37,135	37,108	.0	.37	.0	.37	.0	37,145	.0	.0	.0	77	06/17/2037	1.A FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2022	Paydown		797	797	797	796	.0	.1	.0	.1	.0	797	.0	.0	.0	7	09/25/2035	1.A FM
46412Q-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36		03/01/2022	Paydown		13,321	13,321	13,010	2,278	.0	11,042	.0	11,042	.0	13,321	.0	.0	.0	157	02/25/2036	1.D FM
46412R-AD-7	IRIHE 2007-1 2A3 6.650% 08/25/37		03/01/2022	Paydown		323,649	323,649	229,785	220,476	.0	103,173	.0	103,173	.0	323,649	.0	.0	.0	3,558	08/25/2037	1.A FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.776% 08/15/49		03/01/2022	Paydown		.0	.0	9,001	4,168	.0	(4,168)	.0	(4,168)	.0	.0	.0	.0	.0	196	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		03/01/2022	Paydown		373,970	373,970	382,793	378,058	.0	(4,088)	.0	(4,088)	.0	373,970	.0	.0	.0	1,873	07/25/2050	1.A
46591V-BU-2	JP Morgan Mor tga2020INV1 2020-INV1 B2A 3.243% 08/25/50		03/01/2022	Paydown		18,863	18,863	18,769	.0	.0	.94	.0	.94	.0	18,863	.0	.0	.0	51	08/25/2050	1.F FE
46592N-AC-0	JP Morgan Mor tga20217 2021-7 A3 2.500% 11/25/51		03/01/2022	Paydown		595,757	595,757	605,717	605,566	.0	(9,809)	.0	(9,809)	.0	595,757	.0	.0	.0	2,328	11/25/2051	1.A
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2022	Paydown		65,418	65,418	70,176	70,133	.0	(4,714)	.0	(4,714)	.0	65,418	.0	.0	.0	350	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		03/15/2022	Paydown		58,299	58,299	62,590	62,285	.0	(3,986)	.0	(3,986)	.0	58,299	.0	.0	.0	304	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2022	Paydown		11,086	11,086	11,080	11,081	.0	.5	.0	.5	.0	11,086	.0	.0	.0	68	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		03/01/2022	Paydown		43,311	43,311	24,163	15,609	.0	27,701	.0	27,701	.0	43,311	.0	.0	.0	113	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		03/01/2022	Paydown		48,643	48,643	27,978	18,011	.0	30,632	.0	30,632	.0	48,643	.0	.0	.0	127	07/25/2036	1.D FM
46636S-AA-1	JACK 2019-1A A21 3.982% 08/25/49		02/11/2022	Paydown		36,722,500	36,722,500	36,722,500	36,722,500	.0	.0	.0	.0	.0	36,722,500	.0	.0	.0	360,027	08/25/2049	2.B FE
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		03/01/2022	Paydown		21,574	21,574	21,909	21,631	.0	(57)	.0	(57)	.0	21,574	.0	.0	.0	145	06/15/2045	1.A FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		03/01/2022	Paydown		538,379	538,379	516,571	536,104	.0	2,275	.0	2,275	.0	538,379	.0	.0	.0	2,491	12/15/2047	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2022	Paydown		177,439	177,439	179,213	177,433	.0	.6	.0	.6	.0	177,439	.0	.0	.0	1,034	01/15/2046	1.A
46640M-AT-7	JPMMT 2013-3 B3 3.362% 07/25/43		03/01/2022	Paydown		325,906	325,906	330,081	326,580	.0	(674)	.0	(674)	.0	325,906	.0	.0	.0	2,009	07/25/2043	1.A
46640N-AG-3	JPMBB 2013-C15 XA 1.021% 11/15/45		03/01/2022	Paydown		.0	.0	68,361	36,815	.0	(36,815)	.0	(36,815)	.0	.0	.0	.0	.0	3,793	11/15/2045	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		01/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/15/2047	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2022	Paydown		164,265	164,265	166,729	165,533	.0	(1,267)	.0	(1,267)	.0	164,265	.0	.0	.0	1,138	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		03/01/2022	Paydown		788,817	788,817	812,477	790,924	.0	(2,107)	.0	(2,107)	.0	788,817	.0	.0	.0	6,378	12/15/2046	1.A
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		03/01/2022	Paydown		300,782	300,782	309,805	302,988	.0	(1,306)	.0	(1,306)	.0	300,782	.0	.0	.0	2,221	08/15/2047	1.A
46642E-BA-3	JPMBB 2014-C21 XA 0.962% 08/15/47		03/01/2022	Paydown		.0	.0	80,095	54,077	.0	(54,077)	.0	(54,077)	.0	.0	.0	.0	.0	6,283	08/15/2047	1.A FE
46644U-AY-4	JPMBB 2015-C30 A3 3.322% 07/15/48		02/01/2022	Paydown		14,020	14,020	14,030	14,011	.0	.9	.0	.9	.0	14,020	.0	.0	.0	78	07/15/2048	1.A
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		02/01/2022	Paydown		72,602	72,602	73,129	72,609	.0	(8)	.0	(8)	.0	72,602	.0	.0	.0	291	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.662% 05/25/47		02/01/2022	Paydown		37,219	37,219	37,294	37,160	.0	.59	.0	.59	.0	37,219	.0	.0	.0	171	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		03/01/2022	Paydown		168,279	168,279	168,831	167,993	.0	.287	.0	.287	.0	168,279	.0	.0	.0	744	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		03/01/2022	Paydown		1,581,825	1,581,825	1,565,738	1,576,401	.0	5,424	.0	5,424	.0	1,581,825	.0	.0	.0	6,992	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		03/01/2022	Paydown		81,663	81,663	81,977	81,600	.0	.63	.0	.63	.0	81,663	.0	.0	.0	477	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.786% 12/25/48		03/01/2022	Paydown		36,349	36,349	38,214	37,302	.0	(953)	.0	(953)	.0	36,349	.0	.0	.0	230	12/25/2048	1.A
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		03/15/2022	Paydown		186,109	186,109	185,978	185,864	.0	245	.0	245	.0	186,109	.0	.0	.0	1,055	08/17/2071	1.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		03/15/2022	Paydown		245,937	245,937	245,937	245,937	.0	.0	.0	.0	.0	245,937	.0	.0	.0	1,367	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		03/15/2022	Paydown		210,647	210,647	210,647	210,647	.0	.0	.0	.0	.0	210,647	.0	.0	.0	1,313	06/15/2086	1.A FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		03/01/2022	Paydown		437,743	437,743	443,899	440,014	.0	(2,271)	.0	(2,271)	.0	437,743	.0	.0	.0	2,188	05/25/2050	1.A
46652H-AC-0	JPMMM 2020-ATR1 A3 3.000% 02/25/50		03/01/2022	Paydown		339,958	339,958	350,901	347,532	.0	(7,574)	.0	(7,574)	.0	339,958	.0	.0	.0	1,392	02/25/2050	1.A
46653L-BT-2	BIAMARK 2020-LTV2 A15 3.000% 11/25/50		03/01/2022	Paydown		1,334,809	1,334,809	1,365,676	1,351,260	.0	(16,451)	.0	(16,451)	.0	1,334,809	.0	.0	.0	6,368	11/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		03/01/2022	Paydown		1,026,944	1,026,944	1,051,976	1,050,588	.0	(23,643)	.0	(23,643)	.0	1,026,944	.0	.0	.0	3,884	12/25/2051	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		03/01/2022	Paydown		263,101	263,101	245,917	.0	.0	.0	.0	.0	.0	263,101	.0	.0	.0	548	08/25/2052	1.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		02/15/2022	Paydown		94,500	94,500	94,500	94,500	.0	.0	.0	.0	.0	94,500	.0	.0	.0	1,047	02/15/2050	2.B FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		01/30/2022	Paydown		8,883,000	8,883,000	9,205,429	9,177,099	.0	(294,099)	.0	(294,099)	.0	8,883,000	.0	.0	.0	107,618	07/30/2047	2.B FE
48247U-AA-3	KSBA 2013-1 A 2.313% 08/25/36		03/25/2022	Paydown		.0	.0	(43,092)	47,877	.0	(47,877)	.0	(47,877)	.0	.0	.0	.0	.0	2,479	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 2.561% 05/25/39		03/25/2022	Paydown		.0	.0	29,978	27,317	.0	(27,317)	.0	(27,317)	.0	.0	.0	.0	.0	3,258	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.363% 03/25/42		03/25/2022	Paydown		.0	.0	14,928	14,733	.0	(14,733)	.0	(14,733)	.0	.0	.0	.0	.0	537	03/25/2042	1.A FE
50075N-AC-8	KRAFT FOODS INC 6.500% 11/01/31		03/16/2022	Call	125.4540	1,254,540	1,000,000	1,017,720	1,010,296	.0	(143)	.0	(143)	.0	1,010,152	.0	(10,152)	(10,152)	279,276	11/01/2031	2.A FE
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D 3.990% 11/15/29		02/01/2022	Paydown		(404,672)	(404,672)	(404,636)	(404,672)	.0	.0	.0	.0	.0	(404,672)	.0	.0	.0	.0	11/15/2029	3.B FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2022	Paydown		74,782	74,782	65,640	58,167	.0	16,615	.0	16,615	.0	74,782	.0	.0	.0	1,064	11/25/2036	3.B FM
52522H-AN-2	LXS 2006-8 3A5 3.850% 06/25/36		03/01/2022	Paydown		38,514	38,514	36,216	36,216	.0	2,298	.0	2,298	.0	38,514	.0	.0	.0	296	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 1F5 6.691% 12/25/42		03/01/2022	Paydown		.0	.0	30,802	36,833	.0	(36,833)	.0	(36,833)	.0	.0	.0	.0	.0	224	12/25/2042	1.D FM
52524P-AL-6	LXS 2007-6 3A5 4.459% 05/25/37		03/01/2022	Paydown		83,172	83,172	66,018	74,033	.0	9,140	.0	9,140	.0	83,172	.0	.0	.0	600	05/25/2037	1.A FM
53218C-AC-4	LIFE 2021-BMR B 1.321% 03/15/38		02/15/2022	Paydown		596,045	596,045	596,045	596,045	.0	.0	.0	.0	.0	596,045	.0	.0	.0	1,014	03/15/2038	1.A
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		03/20/2022	Paydown		376,876	376,876	376,832	376,848	.0	.28	.0	.28	.0	376,876	.0	.0	.0	1,058	10/20/2037	1.A FE
56540F-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		01/11/2022	Redemption	100.0000	393,336	393,336	393,336	393,336	.0	.0	.0	.0	.0	393,336	.0	.0	.0	8,968	09/30/2025	3.A PL
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.376% 01/07/22		01/07/2022	Maturity		11,200,000	11,200,000	11,200,000	11,200,000	.0	.0	.0	.0	.0	11,200,000	.0	.0	.0	7,842	01/07/2022	1.B FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		03/01/2022	Paydown		33,837	33,837	33,834	29,677	.0	4,160	.0	4,160	.0	33,837	.0	.0	.0	176	11/25/2035	1.D FM
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		02/02/2022	BANK OF AMERICA SEC		499,658	477,000	501,744	494,686	.0	(469)	.0	(469)	.0	494,217	.0	5,440	5,440	82,095	01/15/2027	4.A FE
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		02/11/2022	Call	104.6880	8,354,102	7,980,000	8,162,600	8,106,344	.0	(4,438)	.0	(4,438)	.0	8,101,905	.0	(121,905)	(121,905)	593,717	01/15/2027	4.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		02/09/2022	SUMRIDGE PARTNERS		680,719	680,719	714,540	712,541	.0	(372)	.0	(372)	.0	712,169	.0	(31,451)	(31,451)	8,553	04/15/2029	3.A FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2022	Redemption	100.0000	242,000	242,000	242,000	242,000	.0	.0	.0	.0	.0	242,000	.0	.0	.0	6,862	08/01/2025	1.D FE
59808B-BE-1	MCMLT 2015-2 M2 3.619% 09/25/57		03/01/2022	Paydown		999,819	999,819	998,569	997,608	.0	2,211	.0	2,211	.0	999,819	.0	.0	.0	8,974	09/25/2057	1.A
59808C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		03/01/2022	Paydown		658,887	658,887	659,093	658,308	.0	537	.0	537	.0	658,887	.0	.0	.0	3,264	01/25/2061	1.A
59808C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		03/01/2022	Paydown		8,400	8,400	8,513	8,440	.0	(40)	.0	(40)	.0	8,400	.0	.0	.0	46	01/25/2061	1.A
59808C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		03/01/2022	Paydown		6,817	6,817	7,383	7,266	.0	(450)	.0	(450)	.0	6,817	.0	.0	.0	38	01/25/2061	1.A
59808T-AB-2	MCMLT 2016-1 M1 3.150% 04/25/57		03/01/2022	Paydown		1,942,297	1,942,297	1,948,609	1,939,175	.0	3,122	.0	3,122	.0	1,942,297	.0	.0	.0	13,178	04/25/2057	1.A
59881H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		03/01/2022	Paydown		23,259	23,259	23,651	23,356	.0	(97)	.0	(97)	.0	23,259	.0	.0	.0	104	11/25/2058	1.A
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		03/01/2022	Paydown		555,177	555,177	571,802	557,068	.0	(1,892)	.0	(1,892)	.0	555,177	.0	.0	.0	3,220	02/15/2047	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		01/01/2022	Paydown		254,687	254,687	257,221	255,093	.0	(.406)	.0	(.406)	.0	254,687	.0	.0	.0	.804	02/15/2047	1.A
.61691A-BM-4	MSC 2015-UBS8 XA 0.865% 12/15/48		03/01/2022	Paydown		.0	.0	32,010	26,230	.0	(26,230)	.0	(26,230)	.0	.0	.0	.0	.0	.994	12/15/2048	1.A FE
.61692B-BU-3	MSC 2020-HR8 XA 1.843% 07/15/53		03/01/2022	Paydown		.0	.0	4,194	3,656	.0	(3,656)	.0	(3,656)	.0	.0	.0	.0	.0	104	07/15/2053	1.A FE
.61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		03/01/2022	Paydown		181,507	181,507	100,410	73,435	.0	108,073	.0	108,073	.0	181,507	.0	.0	.0	.419	10/25/2036	1.D FM
.61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36		03/01/2022	Paydown		37,962	37,962	13,951	11,084	.0	26,877	.0	26,877	.0	37,962	.0	.0	.0	.89	08/25/2036	1.D FM
.61751D-AH-7	MSM 2006-17XS A5W 4.192% 10/25/46		02/01/2022	Paydown		14,743	14,743	9,367	5,444	.0	9,299	.0	9,299	.0	14,743	.0	.0	.0	.98	10/25/2046	1.D FM
.61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2022	Paydown		37,167	37,167	19,885	13,796	.0	23,371	.0	23,371	.0	37,167	.0	.0	.0	.94	01/25/2047	1.D FM
.61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		03/01/2022	Paydown		624,129	624,129	647,967	626,052	.0	(1,923)	.0	(1,923)	.0	624,129	.0	.0	.0	4,099	10/15/2046	1.A
.61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2022	Paydown		645,686	645,686	665,042	648,068	.0	(2,382)	.0	(2,382)	.0	645,686	.0	.0	.0	4,075	04/15/2047	1.A
.61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		03/01/2022	Paydown		422,777	422,777	435,444	424,727	.0	(1,951)	.0	(1,951)	.0	422,777	.0	.0	.0	3,207	10/15/2047	1.A
.61765T-AG-8	MSBAM 2015-C25 XA 1.047% 10/15/48		03/01/2022	Paydown		.0	.0	29,521	21,743	.0	(21,743)	.0	(21,743)	.0	.0	.0	.0	.0	1,327	10/15/2048	1.A FE
.61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		03/01/2022	Paydown		749,160	749,160	771,618	754,878	.0	(5,719)	.0	(5,719)	.0	749,160	.0	.0	.0	4,311	03/15/2049	1.A
.61768F-AA-8	MSC 2018-BOP A 1.237% 08/15/33		01/18/2022	Paydown		30,903	30,903	30,903	30,903	.0	.0	.0	.0	.0	30,903	.0	.0	.0	.26	08/15/2033	1.A
.61768F-AN-0	MSC 2018-BOP E 2.347% 06/15/35		01/15/2022	Paydown		1,432,839	1,432,839	1,405,973	1,408,639	.0	24,200	.0	24,200	.0	1,432,839	.0	.0	.0	2,541	06/15/2035	1.A
.61977K-AE-6	Motel 6 Trust 2021MTL6 2021-MTL6 B 1.597% 09/15/38		03/15/2022	Paydown		874,490	874,490	874,490	874,490	.0	.0	.0	.0	.0	874,490	.0	.0	.0	2,672	09/15/2038	1.A
.62919T-AA-4	NIEF 2021-A A1 0.341% 03/15/22		01/15/2022	Paydown		6,949	6,949	6,949	6,949	.0	.0	.0	.0	.0	6,949	.0	.0	.0	.2	03/15/2022	1.C FE
.62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		03/01/2022	Paydown		77,264	77,264	75,332	76,510	.0	753	.0	753	.0	77,264	.0	.0	.0	.351	07/25/2043	1.A
.63307C-AG-6	NATIONAL BANK OF CANADA 2.150% 10/07/22		02/18/2022	TD SECURITIES	10,064,800	10,000,000	9,999,400	9,999,698	9,999,698	.0	.67	.0	.67	.0	9,999,764	.0	65,036	65,036	81,222	10/07/2022	1.G FE
.64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		01/30/2022	Paydown		96,668	96,668	96,692	96,686	.0	(19)	.0	(19)	.0	96,668	.0	.0	.0	.866	04/30/2051	2.C FE
.64352V-AA-6	NCHET 2005-A A6 4.713% 08/25/35		03/01/2022	Paydown		6,890	6,890	6,434	6,598	.0	293	.0	293	.0	6,890	.0	.0	.0	.55	08/25/2035	1.A FM
.651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		02/14/2022	BARCLAYS	624,753	577,000	643,940	643,940	633,951	.0	(1,829)	.0	(1,829)	.0	632,122	.0	(7,369)	(7,369)	19,384	01/01/2026	2.C FE
.65246P-AA-9	NewRez Warehouse20211 izatio 2021-1 A 1.195% 05/25/55		03/14/2022	BANK of AMERICA SEC		19,853,125	20,000,000	20,000,000	20,000,000	.0	.0	.0	.0	.0	20,000,000	.0	(146,875)	(146,875)	38,388	05/25/2055	1.A FE
.65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2022	Paydown		55,723	55,723	46,338	44,264	.0	11,459	.0	11,459	.0	55,723	.0	.0	.0	.462	03/25/2047	1.A FM
.67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		03/20/2022	Paydown		63,702	63,702	63,693	63,695	.0	.6	.0	.6	.0	63,702	.0	.0	.0	.205	01/20/2051	1.A FE
.682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		03/11/2022	Paydown		482,522	482,522	565,154	499,226	.0	(16,703)	.0	(16,703)	.0	482,522	.0	.0	.0	4,583	10/13/2037	1.A FM
.68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		03/09/2022	Paydown		217,327	217,327	217,524	217,327	.0	(198)	.0	(198)	.0	217,327	.0	.0	.0	1,160	04/09/2038	1.F FE
.693456-AP-0	PMILT 2013-J1 B2 3.555% 09/25/43		03/01/2022	Paydown		297,183	297,183	304,694	297,704	.0	(521)	.0	(521)	.0	297,183	.0	.0	.0	1,914	09/25/2043	1.A
.693456-AQ-8	PMILT 2013-J1 B3 3.555% 09/25/43		03/01/2022	Paydown		169,801	169,801	170,438	169,779	.0	22	.0	22	.0	169,801	.0	.0	.0	1,094	09/25/2043	1.A
.69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		03/01/2022	Paydown		99,113	99,113	97,858	98,813	.0	299	.0	299	.0	99,113	.0	.0	.0	.558	02/25/2048	1.A
.69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		03/01/2022	Paydown		594,675	594,675	573,366	592,310	.0	2,365	.0	2,365	.0	594,675	.0	.0	.0	3,350	02/25/2048	1.A
.69403W-AB-3	PACIFIC BEACON LLC 0.464% 07/15/26		01/15/2022	Various		514,988	514,988	497,739	489,725	.0	25,263	.0	25,263	.0	514,988	.0	.0	.0	.882	07/15/2026	2.B FE
.719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		01/26/2022	Various		242,226	237,000	225,150	227,780	.0	106	.0	106	.0	227,886	.0	14,340	14,340	6,367	10/01/2026	4.C FE
.72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		02/23/2022	CITIGROUP GLOBAL MKTS		319,007	343,000	346,238	346,114	.0	(37)	.0	(37)	.0	346,077	.0	(27,070)	(27,070)	5,520	03/01/2032	3.A FE
.723787-AM-9	PIONEER NATURAL 4.450% 01/15/26		02/24/2022	Call	108,3445	7,584,118	7,000,000	6,992,230	6,996,546	.0	(56)	.0	(56)	.0	6,996,490	.0	3,510	3,510	773,613	01/15/2026	2.B FE
.72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		02/10/2022	Paydown		12,577,500	12,577,500	12,577,500	12,577,500	.0	.0	.0	.0	.0	12,577,500	.0	.0	.0	.96	09/05/2048	2.C FE
.72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		03/05/2022	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	.437	09/05/2048	2.C FE
.73019F-AA-0	PNC EQUIP F IN LLC PP 3.000% 09/13/27		03/13/2022	Various		100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	1,507	09/13/2027	1.D
.74333B-AE-8	PROG 2019-SFR1 C 3.820% 08/17/35		02/01/2022	Paydown		5,000,000	5,000,000	4,999,779	4,995,067	.0	4,933	.0	4,933	.0	5,000,000	.0	.0	.0	31,833	08/17/2035	1.C FE
.74333B-AG-3	PROG 2019-SFR1 D 4.168% 08/17/35		02/01/2022	Paydown		2,089,000	2,089,000	2,088,910	2,086,763	.0	2,237	.0	2,237	.0	2,089,000	.0	.0	.0	14,512	08/17/2035	1.F FE
.74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2022	Paydown		149,975	149,975	150,842	150,229	.0	(254)	.0	(254)	.0	149,975	.0	.0				

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78397K-AA-0	SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28		02/15/2022	Various		465,945	448,000	460,320	457,584	.0	(292)	.0	(292)	.0	457,292	.0	8,653	8,653	8,540	10/15/2028	4.A FE
80284Y-AH-7	SDART 2017-3 E 4.970% 01/15/25		01/15/2022	Paydown		200,000	200,000	208,531	200,173	.0	(173)	.0	(173)	.0	200,000	.0	.0	.0	828	01/15/2025	1.C FE
80285G-AG-7	Santander Drive 20183 eivabl 2018-3 D 4.070% 08/15/24		03/15/2022	Paydown		252,658	252,658	255,402	.0	.0	(2,744)	.0	(2,744)	.0	252,658	.0	.0	.0	1,267	08/15/2024	1.A FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2022	Paydown		71,123	71,123	72,657	71,528	.0	(404)	.0	(404)	.0	71,123	.0	.0	.0	369	05/25/2045	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.451% 04/25/43		03/01/2022	Paydown		158,707	158,707	152,575	157,465	.0	1,242	.0	1,242	.0	158,707	.0	.0	.0	857	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2022	Paydown		70,186	70,186	68,968	69,725	.0	461	.0	461	.0	70,186	.0	.0	.0	384	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.916% 01/25/45		03/01/2022	Paydown		179,170	179,170	184,769	181,200	.0	(2,031)	.0	(2,031)	.0	179,170	.0	.0	.0	1,075	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.510% 03/25/43		03/01/2022	Paydown		204,837	204,837	206,773	204,822	.0	14	.0	14	.0	204,837	.0	.0	.0	962	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		03/01/2022	Paydown		78,278	78,278	80,335	78,568	.0	(290)	.0	(290)	.0	78,278	.0	.0	.0	368	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.920% 07/25/47		03/01/2022	Paydown		39,313	39,313	41,595	40,324	.0	(1,011)	.0	(1,011)	.0	39,313	.0	.0	.0	253	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		03/01/2022	Paydown		45,642	45,642	47,496	46,527	.0	(885)	.0	(885)	.0	45,642	.0	.0	.0	284	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		03/01/2022	Paydown		180,258	180,258	181,286	180,064	.0	194	.0	194	.0	180,258	.0	.0	.0	899	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		03/01/2022	Paydown		330,932	330,932	333,259	331,031	.0	(99)	.0	(99)	.0	330,932	.0	.0	.0	1,510	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		03/01/2022	Paydown		119,834	119,834	119,778	119,630	.0	204	.0	204	.0	119,834	.0	.0	.0	546	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.747% 08/25/48		03/01/2022	Paydown		28,982	28,982	31,246	30,336	.0	(1,354)	.0	(1,354)	.0	28,982	.0	.0	.0	230	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		03/01/2022	Paydown		333,331	333,331	338,747	333,863	.0	(532)	.0	(532)	.0	333,331	.0	.0	.0	2,136	03/25/2048	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500%		03/01/2022	Paydown		306,294	306,294	307,059	307,052	.0	(758)	.0	(758)	.0	306,294	.0	.0	.0	1,249	01/25/2052	1.A FE
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		03/01/2022	Paydown		423,727	423,727	434,188	429,224	.0	(5,496)	.0	(5,496)	.0	423,727	.0	.0	.0	2,430	03/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		03/01/2022	Paydown		464,531	464,531	477,596	478,157	.0	(13,626)	.0	(13,626)	.0	464,531	.0	.0	.0	1,521	11/25/2050	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500%		02/25/52	Paydown		260,490	260,490	258,943	.0	.0	1,547	.0	1,547	.0	260,490	.0	.0	.0	744	02/25/2052	1.A FE
81761T-AA-3	SERV 2020-1 A21 2.841% 01/30/51		01/09/2022	Paydown		47,500	47,500	47,500	47,500	.0	.0	.0	.0	.0	47,500	.0	.0	.0	337	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A21I 3.337% 01/30/51		01/09/2022	Paydown		47,500	47,500	47,500	47,500	.0	.0	.0	.0	.0	47,500	.0	.0	.0	396	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A21I 3.113% 07/30/51		01/30/2022	Paydown		77,500	77,500	77,500	77,500	.0	.0	.0	.0	.0	77,500	.0	.0	.0	603	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		01/25/2022	Paydown		73,000	73,000	73,172	73,062	.0	(62)	.0	(62)	.0	73,000	.0	.0	.0	708	10/25/2049	2.C FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2022	Paydown		229,028	229,028	224,010	227,468	.0	1,560	.0	1,560	.0	229,028	.0	.0	.0	1,265	07/25/2043	1.A
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		03/20/2022	Paydown		569,649	569,649	569,543	569,848	.0	(199)	.0	(199)	.0	569,649	.0	.0	.0	2,480	08/20/2036	1.F FE
83546D-AG-3	SONIC 2020-1A A21 3.845% 01/20/50		03/20/2022	Paydown		9,292	9,292	9,297	.0	.0	(6)	.0	(6)	.0	9,292	.0	.0	.0	30	01/20/2050	2.B FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		03/25/2022	Paydown		572,337	572,337	572,309	572,318	.0	20	.0	20	.0	572,337	.0	.0	.0	1,879	09/25/2037	1.A FE
86359A-K3-6	SASC 2003-25XS A5 4.958% 08/25/33		03/01/2022	Paydown		108,746	108,746	108,678	106,581	.0	2,165	.0	2,165	.0	108,746	.0	.0	.0	647	08/25/2033	1.A FM
86765B-AJ-8	SUNOCO LOGISTICS PARTNER 4.650% 02/15/22		02/15/2022	Maturity		2,000,000	2,000,000	1,998,960	1,999,786	.0	214	.0	214	.0	2,000,000	.0	.0	.0	46,500	02/15/2022	2.C FE
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		03/01/2022	Paydown		90,682	90,682	90,327	93,960	.0	(3,278)	.0	(3,278)	.0	90,682	.0	.0	.0	837	11/25/2036	3.B FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		03/20/2022	Paydown		484,375	484,375	484,315	484,350	.0	25	.0	25	.0	484,375	.0	.0	.0	1,332	02/20/2046	1.F FE
87303T-AA-5	TTAN 2021MHC 2021-MHC A 1.247%		03/15/38	Paydown		10,716	10,716	10,716	10,716	.0	.0	.0	.0	.0	10,716	.0	.0	.0	9	03/15/2038	1.A FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		03/20/2022	Paydown		853,125	853,125	852,785	853,018	.0	107	.0	107	.0	853,125	.0	.0	.0	2,915	09/20/2045	1.F FE
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		03/16/2022	CREDIT SUISSE FIRST BOSTON Redemption 100.0000		393,595	446,000	461,083	457,357	.0	(669)	.0	(669)	.0	456,688	.0	(63,093)	(63,093)	10,108	06/01/2028	4.A FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2022	Paydown		192,513	192,513	192,513	192,513	.0	.0	.0	.0	.0	192,513	.0	.0	.0	9,144	02/01/2030	2.C FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		03/20/2022	Paydown		378,703	378,703	378,590	378,676	.0	27	.0	27	.0	378,703	.0	.0	.0	1,328	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		03/20/2022	Paydown		455,000	455,000	454,817	454,957	.0	43	.0	43	.0	455,000	.0	.0	.0	1,600	09/20/2045	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		03/20/2022	Paydown		423,100	423,100	423,024	423,059	.0	41	.0	41	.0	423,100	.0	.0	.0	1,573	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		03/20/2022	Paydown		600,000	600,000	599,896	599,926	.0	74	.0	74	.0	600,000	.0	.0	.0	1,940	08/20/2046	1.F FE
89169E-AA-7	TPMT 2017-5 A1 1.057% 02/25/57		03/25/2022	Paydown		14,978	14,978	15,015	15,009	.0	(31)	.0	(31)	.0	14,978	.0	.0	.0	16	02/25/2057	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		03/01/2022	Paydown		20,136	20,136	20,564	20,378	.0	(242)	.0	(242)	.0	20,136	.0	.0	.0	94	10/25/2056	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 1.445% 10/25/48		03/25/2022	Paydown		6,838	6,838	6,830	6,752	.0	85	.0	85	.0	6,838	.0	.0	.0	12	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		03/01/2022	Paydown		15,984	15,984	15,983	15,981	.0	3	.0	3	.0	15,984	.0	.0	.0	23	02/25/2063	1.A
89236T-HE-8	TOYOTA 0.545% 02/14/22		02/14/2022	Maturity		25,400,000	25,400,000	25,400,000	25,400,000	.0	.0	.0	.0	.0	25,400,000	.0	.0	.0	19,647	02/14/2022	1.E FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		03/20/2022	Paydown		361,250	361,250	361,183	361,232	.0	18	.0	18	.0	361,250	.0	.0	.0	1,270	09/20/2045	1.F FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		03/01/2022	Paydown		8,974	8,974	8,990	8,974	.0	.0	.0	.0	.0	8,974	.0	.0	.0	.57	.12/10/2045	1.A FM
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		03/01/2022	Paydown		520,534	520,534	521,550	.0	.0	(1,017)	.0	(1,017)	.0	520,534	.0	.0	.0	1,099	.12/10/2045	1.A FM
90270R-BF-0	UBSBB 2012-C4 A3 2012-C4 AAB 2.459% 12/10/45		03/01/2022	Paydown		32,102	32,102	32,378	32,153	.0	(51)	.0	(51)	.0	32,102	.0	.0	.0	.146	.12/10/2045	1.A FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		03/01/2022	Paydown		414,672	414,672	415,434	415,434	.0	(762)	.0	(762)	.0	414,672	.0	.0	.0	1,492	.03/10/2046	1.A
90278L-AZ-2	UBSCM 2018-C15 XA 0.900% 12/15/51		03/01/2022	Paydown		.0	.0	228,043	166,035	.0	(166,035)	.0	(166,035)	.0	.0	.0	.0	.0	12,826	.12/15/2051	1.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		02/25/2022	Redemption 100.0000		115,624	115,624	115,624	115,624	.0	.0	.0	.0	.0	115,624	.0	.0	.0	2,399	.08/25/2031	1.F FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2022	Various		184,680	184,680	184,680	184,680	.0	.0	.0	.0	.0	184,680	.0	.0	.0	2,863	.07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2022	Redemption 100.0000		82,519	82,519	82,519	82,519	.0	.0	.0	.0	.0	82,519	.0	.0	.0	1,547	.09/03/2026	2.A FE
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		03/03/2022	GOLDMAN SACHS		304,491	318,000	319,333	319,273	.0	(30)	.0	(30)	.0	319,242	.0	(14,751)	(14,751)	6,758	.01/15/2032	3.B FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/15/2022	Maturity		21,862,000	21,862,000	20,866,474	21,832,852	.0	29,148	.0	29,148	.0	21,862,000	.0	.0	.0	314,266	.03/15/2022	1.G FE
91624C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		03/24/2022	Paydown		925,254	925,254	925,211	.0	.0	.43	.0	.43	.0	925,254	.0	.0	.0	1,376	.03/24/2028	1.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2022	Paydown		93,627	93,627	96,431	94,008	.0	(381)	.0	(381)	.0	93,627	.0	.0	.0	.588	.05/15/2047	1.A
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2022	Paydown		41,004	41,004	34,238	36,829	.0	4,175	.0	4,175	.0	41,004	.0	.0	.0	.219	.06/25/2033	1.A FM
92930R-BB-7	WFRBS 2012-C9 A3 2.870% 11/15/45		03/01/2022	Paydown		113,877	113,877	114,541	114,541	.0	(663)	.0	(663)	.0	113,877	.0	.0	.0	.272	.11/15/2045	1.A FE
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		03/01/2022	Paydown		24,734	24,734	25,254	24,874	.0	(140)	.0	(140)	.0	24,734	.0	.0	.0	.112	.03/15/2045	1.A
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2022	Paydown		398,105	398,105	394,216	397,328	.0	777	.0	777	.0	398,105	.0	.0	.0	1,929	.03/15/2048	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2022	Paydown		575,012	575,012	592,235	576,648	.0	(1,636)	.0	(1,636)	.0	575,012	.0	.0	.0	3,528	.12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2022	Paydown		311,242	311,242	302,562	312,080	.0	(837)	.0	(837)	.0	311,242	.0	.0	.0	2,113	.03/15/2046	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		03/01/2022	Paydown		1,090,948	1,090,948	1,123,612	1,094,675	.0	(3,727)	.0	(3,727)	.0	1,090,948	.0	.0	.0	7,855	.03/15/2047	1.A
92939F-AV-1	WF-RBS COMMERCIAL2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		03/01/2022	Paydown		10,433	10,433	10,789	10,583	.0	(150)	.0	(150)	.0	10,433	.0	.0	.0	.73	.08/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36		03/01/2022	Paydown		37,008	37,008	37,291	44,957	.0	(7,949)	.0	(7,949)	.0	37,008	.0	.0	.0	.376	.05/25/2036	1.D FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		02/01/2022	Paydown		49,860	50,749	46,862	47,094	.0	2,766	.0	2,766	.0	49,860	.0	.0	.0	.375	.11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		03/01/2022	Paydown		54,208	54,208	19,255	16,542	.0	37,666	.0	37,666	.0	54,208	.0	.0	.0	.108	.07/25/2036	1.D FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.320% 10/25/36		03/01/2022	Paydown		69,021	69,021	36,243	24,914	.0	44,107	.0	44,107	.0	69,021	.0	.0	.0	.192	.10/25/2036	1.D FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		03/15/2022	Paydown		644,987	644,987	644,799	644,748	.0	239	.0	239	.0	644,987	.0	.0	.0	2,965	.06/15/2038	1.F FE
949796-AS-5	WFMS 2020-RR1 A17 3.000% 05/25/50		03/01/2022	Paydown		238,478	238,478	244,217	242,762	.0	(4,284)	.0	(4,284)	.0	238,478	.0	.0	.0	.904	.05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		03/01/2022	Paydown		599,580	599,580	613,633	612,937	.0	(13,357)	.0	(13,357)	.0	599,580	.0	.0	.0	2,386	.06/25/2051	1.A
94988D-AW-0	Wells Fargo Rere2013FRR11 2013-FRR1 BK26 0.000% 01/27/45		03/24/2022	AMHERST SECURITIES GROUP		5,797,500	6,000,000	5,827,500	5,832,147	.0	40,582	.0	40,582	.0	5,872,728	.0	(75,228)	(75,228)	.0	.01/27/2045	3.C FE
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		03/01/2022	Paydown		444,214	444,214	439,911	443,653	.0	562	.0	562	.0	444,214	.0	.0	.0	2,104	.10/15/2045	1.A FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.155% 07/15/46		03/01/2022	Paydown		.0	.0	23,051	2,410	.0	(2,410)	.0	(2,410)	.0	.0	.0	.0	.0	.289	.07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		03/01/2022	Paydown		794,888	794,888	818,723	799,558	.0	(4,670)	.0	(4,670)	.0	794,888	.0	.0	.0	4,744	.07/15/2058	1.A
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		03/01/2022	Paydown		449,099	449,099	437,321	444,642	.0	4,457	.0	4,457	.0	449,099	.0	.0	.0	2,743	.07/25/2047	1.A
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		03/01/2022	Paydown		197,229	197,229	194,170	195,022	.0	2,207	.0	2,207	.0	197,229	.0	.0	.0	1,777	.01/15/2059	1.A
95001M-AH-3	Wells Fargo Com2017C38 ortgag 2017-C38 XA 1.014% 07/15/50		03/01/2022	Paydown		.0	.0	99,348	98,496	.0	(98,496)	.0	(98,496)	.0	.0	.0	.0	.0	5,598	.07/15/2050	1.A FE
95001T-BH-7	WFMS 2019-1 B1 3.980% 11/25/48		03/01/2022	Paydown		19,565	19,565	19,715	19,561	.0	.4	.0	.4	.0	19,565	.0	.0	.0	.130	.11/25/2048	1.A
95002F-AA-2	WFMS 2019-4 A1 3.500% 09/25/49		03/01/2022	Paydown		548,670	548,670	558,443	552,657	.0	(3,987)	.0	(3,987)	.0	548,670	.0	.0	.0	2,931	.09/25/2049	1.A
95003B-AA-0	WFMS 2020-5 A1 2.500% 09/25/50		03/01/2022	Paydown		343,733	343,733	354,206	354,104	.0	(10,371)	.0	(10,371)	.0	343,733	.0	.0	.0	1,394	.09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		03/01/2022	Paydown		193,464	193,464	189,776	.0	.0	3,688	.0	3,688	.0	193,464	.0	.0	.0	.581	.08/25/2051	1.A FE
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		03/15/2022	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	.486	.03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		03/15/2022	Paydown		56,875	56,875	57,969	57,762	.0	(887)	.0	(887)	.0	56,875	.0	.0	.0	.580	.06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A211 2.775% 06/15/51		03/15/2022	Paydown		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	.520	.06/15/2051	2.B FE
96042F-AF-1	WLAKE 2018-2A D 4.000% 01/16/24		01/15/2022	Paydown		13,212	13,212	13,542	13,224	.0	(11)	.0	(11)	.0	13,212	.0	.0	.0	.44	.01/16/2024	1.A FE
96042G-AL-6	WLAKE 2018-3A D 4.000% 10/16/23		03/15/2022	Paydown		59,073	59,073	60,949	59,414	.0	(340)	.0	(340)	.0	59,073	.0	.0	.0	.389	.10/16/2023	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
96042J-AJ-5	WLAKE 2019-1A C 3.450% 03/15/24		01/15/2022	Paydown		12,557	12,557	12,872	12,565	.0	(8)	.0	(8)	.0	12,557	.0	.0	.0	36	03/15/2024	1.A FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.246% 03/15/47		03/01/2022	Paydown		.0	.0	16,954	5,196	.0	(5,196)	.0	(5,196)	.0	.0	.0	.0	.0	545	03/15/2047	1.A FE
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		02/09/2022	BARCLAYS		378,885	377,000	388,781	387,932	.0	(137)	.0	(137)	.0	387,794	.0	(8,909)	(8,909)	10,137	08/15/2028	3.B FE
988498-AR-2	YUM! BRANDS INC 5.375% 04/01/32		03/24/2022	Various		5,006,368	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	6,368	6,368	.0	04/01/2032	3.C FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		01/30/2022	Paydown		83,750	83,750	83,750	83,750	.0	.0	.0	.0	.0	83,750	.0	.0	.0	678	07/30/2051	2.B FE
PPE0EO-WD-3	HENDR 2021-A09 PRIVATE PLACEMENT 3.160% 12/31/77		02/28/2022	VFN-US BANK		2,018,175	2,018,175	2,018,175	2,018,175	.0	.0	.0	.0	.0	2,018,175	.0	.0	.0	10,627	12/31/2077	1.F FE
PPE0EO-WD-3	HENDR 2021-A09 PRIVATE PLACEMENT 3.160% 12/31/77		02/15/2022	Redemption 100.0000		2,713	2,713	2,713	2,713	.0	.0	.0	.0	.0	2,713	.0	.0	.0	6	12/31/2077	1.F FE
PPE130-RI-0	HENDR 2021-A10 PRIVATE PLACEMENT 3.110% 12/31/77		02/28/2022	VFN-US BANK		1,818,599	1,818,599	1,818,599	1,818,599	.0	.0	.0	.0	.0	1,818,599	.0	.0	.0	9,424	12/31/2077	1.F FE
PPE130-RI-0	HENDR 2021-A10 PRIVATE PLACEMENT 3.110% 12/31/77		02/15/2022	Redemption 100.0000		2,444	2,444	2,444	2,444	.0	.0	.0	.0	.0	2,444	.0	.0	.0	5	12/31/2077	1.F FE
PPE139-5M-6	HENDR 2021-A13 PRIVATE PLACEMENT 3.070% 12/31/77		02/28/2022	VFN-US BANK		1,897,093	1,897,093	1,897,093	1,897,093	.0	.0	.0	.0	.0	1,897,093	.0	.0	.0	9,705	12/31/2077	1.F FE
PPE139-5M-6	HENDR 2021-A13 PRIVATE PLACEMENT 3.070% 12/31/77		02/15/2022	Redemption 100.0000		2,550	2,550	2,550	2,550	.0	.0	.0	.0	.0	2,550	.0	.0	.0	6	12/31/2077	1.F FE
PPE139-5M-6	HENDR 2021-A15 PRIVATE PLACEMENT 3.070% 12/31/77		02/28/2022	VFN-US BANK		1,453,056	1,453,056	1,453,056	1,453,056	.0	.0	.0	.0	.0	1,453,056	.0	.0	.0	7,433	12/31/2077	1.F FE
PPE139-5M-6	HENDR 2021-A15 PRIVATE PLACEMENT 3.070% 12/31/77		02/15/2022	Redemption 100.0000		1,953	1,953	1,953	1,953	.0	.0	.0	.0	.0	1,953	.0	.0	.0	4	12/31/2077	1.F FE
PPE142-3R-1	HENDR 2021-A23 PRIVATE PLACEMENT 3.130% 12/31/77		02/28/2022	VFN-US BANK		2,100,615	2,100,615	2,100,615	2,100,615	.0	.0	.0	.0	.0	2,100,615	.0	.0	.0	10,958	12/31/2077	1.F FE
PPE142-3R-1	HENDR 2021-A23 PRIVATE PLACEMENT 3.130% 12/31/77		02/15/2022	Redemption 100.0000		(2,242)	(2,242)	(2,242)	(2,242)	.0	.0	.0	.0	.0	(2,242)	.0	.0	.0	6	12/31/2077	1.F FE
PPE240-BJ-2	HENDR 2021-A18 PRIVATE PLACEMENT 2.960% 12/31/77		02/28/2022	VFN-US BANK		3,330,751	3,330,751	3,330,751	3,330,751	.0	.0	.0	.0	.0	3,330,751	.0	.0	.0	16,428	12/31/2077	1.F FE
PPE240-BJ-2	HENDR 2021-A18 PRIVATE PLACEMENT 2.960% 12/31/77		02/15/2022	Redemption 100.0000		4,477	4,477	4,477	4,477	.0	.0	.0	.0	.0	4,477	.0	.0	.0	10	12/31/2077	1.F FE
PPE24S-5J-8	HENDR 2021-A21 PRIVATE PLACEMENT 3.160% 12/31/77		02/28/2022	VFN-US BANK		2,784,854	2,784,854	2,784,854	2,784,854	.0	.0	.0	.0	.0	2,784,854	.0	.0	.0	14,667	12/31/2077	1.F FE
PPE24S-5J-8	HENDR 2021-A21 PRIVATE PLACEMENT 3.160% 12/31/77		02/15/2022	Redemption 100.0000		(2,973)	(2,973)	(2,973)	(2,973)	.0	.0	.0	.0	.0	(2,973)	.0	.0	.0	8	12/31/2077	1.F FE
PPE211-MV-6	HENDR 2021-A26 PRIVATE PLACEMENT 3.190% 12/31/77		02/28/2022	VFN-US BANK		2,129,166	2,129,166	2,129,166	2,129,166	.0	.0	.0	.0	.0	2,129,166	.0	.0	.0	11,320	12/31/2077	1.F FE
PPE211-MV-6	HENDR 2021-A26 PRIVATE PLACEMENT 3.190% 12/31/77		02/15/2022	Redemption 100.0000		1,886	1,886	1,886	1,886	.0	.0	.0	.0	.0	1,886	.0	.0	.0	7	12/31/2077	1.F FE
PPE211-MV-6	HENDR 2021-A29 PRIVATE PLACEMENT 3.290% 12/31/77		02/28/2022	VFN-US BANK		2,032,426	2,032,426	2,032,426	2,032,426	.0	.0	.0	.0	.0	2,032,426	.0	.0	.0	11,144	12/31/2077	1.F FE
PPE211-MV-6	HENDR 2021-A29 PRIVATE PLACEMENT 3.290% 12/31/77		02/15/2022	Redemption 100.0000		1,800	1,800	1,800	1,800	.0	.0	.0	.0	.0	1,800	.0	.0	.0	6	12/31/2077	1.F FE
PPE32L-2L-1	HENDR 2021-A07 PP 3.210% 12/31/77		02/28/2022	VFN-US BANK		2,819,205	2,819,205	2,819,205	2,819,205	.0	.0	.0	.0	.0	2,819,205	.0	.0	.0	15,079	12/31/2077	1.F FE
PPE32L-2L-1	HENDR 2021-A07 PP 3.210% 12/31/77		02/15/2022	Redemption 100.0000		3,789	3,789	3,789	3,789	.0	.0	.0	.0	.0	3,789	.0	.0	.0	9	12/31/2077	1.F FE
PPE33V-5C-5	HENDR 2021-A24 PRIVATE PLACEMENT 3.300% 12/31/77		02/28/2022	VFN-US BANK		2,073,649	2,073,649	2,073,649	2,073,649	.0	.0	.0	.0	.0	2,073,649	.0	.0	.0	11,405	12/31/2077	1.F FE
PPE33V-5C-5	HENDR 2021-A24 PRIVATE PLACEMENT 3.300% 12/31/77		02/15/2022	Redemption 100.0000		(2,214)	(2,214)	(2,214)	(2,214)	.0	.0	.0	.0	.0	(2,214)	.0	.0	.0	7	12/31/2077	1.F FE
PPE42B-OK-9	HENDR 2021-A05 PP 3.320% 12/31/77		02/28/2022	VFN-US BANK		2,437,652	2,437,652	2,437,652	2,437,652	.0	.0	.0	.0	.0	2,437,652	.0	.0	.0	13,485	12/31/2077	1.F FE
PPE42B-OK-9	HENDR 2021-A05 PP 3.320% 12/31/77		02/15/2022	Redemption 100.0000		3,277	3,277	3,277	3,277	.0	.0	.0	.0	.0	3,277	.0	.0	.0	8	12/31/2077	1.F FE
PPE42F-HB-5	HENDR 2021-A06 PP 3.410% 12/31/77		02/28/2022	VFN-US BANK		2,848,446	2,848,446	2,848,446	2,848,446	.0	.0	.0	.0	.0	2,848,446	.0	.0	.0	16,185	12/31/2077	1.F FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..PPE42F-HB-5	HENDR 2021-A06 PP 3.410% 12/31/77		02/15/2022	Redemption 100.0000		3,829	3,829	3,829	3,829	0	0	0	0	0	3,829	0	0	0	9	12/31/2077	1.F FE
..PPE43H-84-9	HENDR 2021-A20 PRIVATE PLACEMENT 3.120% 12/31/77		02/28/2022	VFN-US BANK		3,774,460	3,774,460	3,774,460	3,774,460	0	0	0	0	0	3,774,460	0	0	0	19,623	12/31/2077	1.F FE
..PPE43H-84-9	HENDR 2021-A20 PRIVATE PLACEMENT 3.120% 12/31/77		02/15/2022	Redemption 100.0000		5,073	5,073	5,073	5,073	0	0	0	0	0	5,073	0	0	0	11	12/31/2077	1.F FE
..PPE5K0-ZT-7	HENDR 2021-A28 PRIVATE PLACEMENT 3.310% 12/31/77		02/28/2022	VFN-US BANK		2,336,501	2,336,501	2,336,501	2,336,501	0	0	0	0	0	2,336,501	0	0	0	12,890	12/31/2077	1.F FE
..PPE5K0-ZT-7	HENDR 2021-A28 PRIVATE PLACEMENT 3.310% 12/31/77		02/15/2022	Redemption 100.0000		2,070	2,070	2,070	2,070	0	0	0	0	0	2,070	0	0	0	7	12/31/2077	1.F FE
..PPE73G-7L-7	HENDR 2021-A14 PRIVATE PLACEMENT 2.950% 12/31/77		02/28/2022	VFN-US BANK		1,568,620	1,568,620	1,568,620	1,568,620	0	0	0	0	0	1,568,620	0	0	0	7,711	12/31/2077	1.F FE
..PPE73G-7L-7	HENDR 2021-A14 PRIVATE PLACEMENT 2.950% 12/31/77		02/15/2022	Redemption 100.0000		2,108	2,108	2,108	2,108	0	0	0	0	0	2,108	0	0	0	4	12/31/2077	1.F FE
..PPE7FH-SR-6	HENDR 2021-A25 PP 3.250% 12/31/77		02/28/2022	VFN-US BANK		1,454,754	1,454,754	1,454,754	1,454,754	0	0	0	0	0	1,454,754	0	0	0	7,880	12/31/2077	1.F FE
..PPE7FH-SR-6	HENDR 2021-A25 PP 3.250% 12/31/77		02/15/2022	Redemption 100.0000		(1,553)	(1,553)	(1,553)	(1,553)	0	0	0	0	0	(1,553)	0	0	0	5	12/31/2077	1.F FE
..PPE829-AM-6	HENDR 2021-A03 PP 3.560% 12/31/77		02/28/2022	VFN-US BANK		1,995,788	1,995,788	1,995,788	1,995,788	0	0	0	0	0	1,995,788	0	0	0	11,839	12/31/2077	1.F FE
..PPE829-AM-6	HENDR 2021-A03 PP 3.560% 12/31/77		02/15/2022	Redemption 100.0000		2,683	2,683	2,683	2,683	0	0	0	0	0	2,683	0	0	0	7	12/31/2077	1.F FE
..PPE82W-6T-5	HENDR 2021-A11 PRIVATE PLACEMENT 3.220% 12/31/77		02/28/2022	VFN-US BANK		2,577,406	2,577,406	2,577,406	2,577,406	0	0	0	0	0	2,577,406	0	0	0	13,829	12/31/2077	1.F FE
..PPE82W-6T-5	HENDR 2021-A11 PRIVATE PLACEMENT 3.220% 12/31/77		02/15/2022	Redemption 100.0000		3,464	3,464	3,464	3,464	0	0	0	0	0	3,464	0	0	0	8	12/31/2077	1.F FE
..PPE831-4M-2	HENDR 2021-A19 PRIVATE PLACEMENT 3.120% 12/31/77		02/28/2022	VFN-US BANK		2,553,791	2,553,791	2,553,791	2,553,791	0	0	0	0	0	2,553,791	0	0	0	13,277	12/31/2077	1.F FE
..PPE831-4M-2	HENDR 2021-A19 PRIVATE PLACEMENT 3.120% 12/31/77		02/15/2022	Redemption 100.0000		3,433	3,433	3,433	3,433	0	0	0	0	0	3,433	0	0	0	8	12/31/2077	1.F FE
..PPE8CB-VB-1	HENDR 2021-A31 PRIVATE PLACEMENT 3.270% 12/31/77		02/28/2022	VFN-US BANK		2,256,174	2,256,174	2,256,174	2,256,174	0	0	0	0	0	2,256,174	0	0	0	10,452	12/31/2077	1.F FE
..PPE8CB-VB-1	HENDR 2021-A31 PRIVATE PLACEMENT 3.270% 12/31/77		02/15/2022	Redemption 100.0000		1,999	1,999	1,999	1,999	0	0	0	0	0	1,999	0	0	0	5	12/31/2077	1.F FE
..PPE95Z-HE-4	HENDR 2021-A27 PRIVATE PLACEMENT 3.210% 12/31/77		02/28/2022	VFN-US BANK		2,059,238	2,059,238	2,059,238	2,059,238	0	0	0	0	0	2,059,238	0	0	0	11,017	12/31/2077	1.F FE
..PPE95Z-HE-4	HENDR 2021-A27 PRIVATE PLACEMENT 3.210% 12/31/77		02/15/2022	Redemption 100.0000		1,824	1,824	1,824	1,824	0	0	0	0	0	1,824	0	0	0	6	12/31/2077	1.F FE
..PPE9DS-NQ-7	HENDR 2021-A36 PRIVATE PLACEMENT 3.520% 12/31/77		02/28/2022	VFN-US BANK		1,567,092	1,567,092	1,567,092	0	0	0	0	0	0	1,567,092	0	0	0	1,073	12/31/2077	1.F FE
..PPE9DS-NQ-7	HENDR 2021-A36 PRIVATE PLACEMENT 3.520% 12/31/77		02/15/2022	Redemption 100.0000		421	421	421	0	0	0	0	0	0	421	0	0	0	0	12/31/2077	1.F FE
..PPEA2L-89-6	HENDR 2021-A08 PP 3.140% 12/31/77		02/28/2022	VFN-US BANK		2,200,869	2,200,869	2,200,869	2,200,869	0	0	0	0	0	2,200,869	0	0	0	11,515	12/31/2077	1.F FE
..PPEA2L-89-6	HENDR 2021-A08 PP 3.140% 12/31/77		02/15/2022	Redemption 100.0000		2,958	2,958	2,958	2,958	0	0	0	0	0	2,958	0	0	0	7	12/31/2077	1.F FE
..PPEA3K-RV-7	HENDR 2021-A22 PRIVATE PLACEMENT 3.200% 12/31/77		02/28/2022	VFN-US BANK		1,912,566	1,912,566	1,912,566	1,912,566	0	0	0	0	0	1,912,566	0	0	0	10,200	12/31/2077	1.F FE
..PPEA3K-RV-7	HENDR 2021-A22 PRIVATE PLACEMENT 3.200% 12/31/77		02/15/2022	Redemption 100.0000		(2,042)	(2,042)	(2,042)	(2,042)	0	0	0	0	0	(2,042)	0	0	0	6	12/31/2077	1.F FE
..PPEADO-WIN-0	HENDR 2021-A37 PRIVATE PLACEMENT 3.460% 12/31/77		02/28/2022	VFN-US BANK		2,326,506	2,326,506	2,326,506	0	0	0	0	0	0	2,326,506	0	0	0	671	12/31/2077	1.F FE
..PPEADO-WIN-0	HENDR 2021-A37 PRIVATE PLACEMENT 3.460% 12/31/77		02/15/2022	Redemption 100.0000		625	625	625	0	0	0	0	0	0	625	0	0	0	0	12/31/2077	1.F FE
..PPEB2L-2V-1	HENDR 2021-A04 PP 3.400% 12/31/77		02/28/2022	VFN-US BANK		1,555,071	1,555,071	1,555,071	1,555,071	0	0	0	0	0	1,555,071	0	0	0	8,810	12/31/2077	1.F FE
..PPEB2L-2V-1	HENDR 2021-A04 PP 3.400% 12/31/77		02/15/2022	Redemption 100.0000		2,090	2,090	2,090	2,090	0	0	0	0	0	2,090	0	0	0	5	12/31/2077	1.F FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..PPEB3P-YY-0	HENDR 2021-A17 PRIVATE PLACEMENT 2.950% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		2,019,364	2,019,364	2,019,364	2,019,364	.0	.0	.0	.0	.0	2,019,364	.0	.0	.0	9,926	12/31/2077	1.F FE
..PPEB3P-YY-0	HENDR 2021-A17 PRIVATE PLACEMENT 2.950% 12/31/77		02/15/2022			2,714	2,714	2,714	2,714	.0	.0	.0	.0	.0	2,714	.0	.0	.0	.6	12/31/2077	1.F FE
..PPEBEG-OY-5	HENDR 2021-A38 PRIVATE PLACEMENT 3.470% 12/31/77		02/28/2022	VFN-US BANK		1,271,471	1,271,471	1,271,471	.0	.0	.0	.0	.0	.0	1,271,471	.0	.0	.0	.0	12/31/2077	1.F FE
..PPED2H-7S-8	HENDR 2021-A02 PP 3.000% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		1,713,264	1,713,264	1,713,264	1,713,264	.0	.0	.0	.0	.0	1,713,264	.0	.0	.0	8,564	12/31/2077	1.F FE
..PPED2H-7S-8	HENDR 2021-A02 PP 3.000% 12/31/77		02/15/2022			2,303	2,303	2,303	2,303	.0	.0	.0	.0	.0	2,303	.0	.0	.0	.5	12/31/2077	1.F FE
..PPED38-PQ-1	HENDR 2021-A12 PRIVATE PLACEMENT 2.950% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		2,050,045	2,050,045	2,050,045	2,050,045	.0	.0	.0	.0	.0	2,050,045	.0	.0	.0	10,077	12/31/2077	1.F FE
..PPED38-PQ-1	HENDR 2021-A12 PRIVATE PLACEMENT 2.950% 12/31/77		02/15/2022			2,756	2,756	2,756	2,756	.0	.0	.0	.0	.0	2,756	.0	.0	.0	.6	12/31/2077	1.F FE
..PPEEDF-L9-4	HENDR 2021-A35 PRIVATE PLACEMENT 3.440% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		1,725,506	1,725,506	1,725,506	.0	.0	.0	.0	.0	.0	1,725,506	.0	.0	.0	2,803	12/31/2077	1.F FE
..PPEEDF-L9-4	HENDR 2021-A35 PRIVATE PLACEMENT 3.440% 12/31/77		02/15/2022			463	463	463	.0	.0	.0	.0	.0	.0	463	.0	.0	.0	.1	12/31/2077	1.F FE
..PPEG31-KQ-7	HENDR 2021-A16 PRIVATE PLACEMENT 3.020% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		1,778,804	1,778,804	1,778,804	1,778,804	.0	.0	.0	.0	.0	1,778,804	.0	.0	.0	8,951	12/31/2077	1.F FE
..PPEG31-KQ-7	HENDR 2021-A16 PRIVATE PLACEMENT 3.020% 12/31/77		02/15/2022			2,391	2,391	2,391	2,391	.0	.0	.0	.0	.0	2,391	.0	.0	.0	.5	12/31/2077	1.F FE
..PPEJ8M-PF-6	HENDR 2021-A32 PRIVATE PLACEMENT 3.260% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		3,053,429	3,053,429	3,053,429	3,053,429	.0	.0	.0	.0	.0	3,053,429	.0	.0	.0	12,166	12/31/2077	1.F FE
..PPEJ8M-PF-6	HENDR 2021-A32 PRIVATE PLACEMENT 3.260% 12/31/77		02/15/2022			2,705	2,705	2,705	2,705	.0	.0	.0	.0	.0	2,705	.0	.0	.0	.6	12/31/2077	1.F FE
..PPEMDV-IP-9	HENDR 2021-A34 PRIVATE PLACEMENT 3.420% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		1,494,138	1,494,138	1,494,138	.0	.0	.0	.0	.0	.0	1,494,138	.0	.0	.0	3,407	12/31/2077	1.F FE
..PPEMDV-IP-9	HENDR 2021-A34 PRIVATE PLACEMENT 3.420% 12/31/77		02/15/2022			401	401	401	.0	.0	.0	.0	.0	.0	401	.0	.0	.0	.1	12/31/2077	1.F FE
..PPEQF9-AB-6	HENDR 2021-A33 PRIVATE PLACEMENT 3.150% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		1,086,664	1,086,664	1,086,664	1,086,664	.0	.0	.0	.0	.0	1,086,664	.0	.0	.0	3,708	12/31/2077	1.F FE
..PPEQF9-AB-6	HENDR 2021-A33 PRIVATE PLACEMENT 3.150% 12/31/77		02/15/2022			963	963	963	963	.0	.0	.0	.0	.0	963	.0	.0	.0	.2	12/31/2077	1.F FE
..PPEU21-PX-7	HENDR 2021-A30 PRIVATE PLACEMENT 3.190% 12/31/77		02/28/2022	VFN-US BANK Redemption 100.0000		1,716,430	1,716,430	1,716,430	1,716,430	.0	.0	.0	.0	.0	1,716,430	.0	.0	.0	9,126	12/31/2077	1.F FE
..PPEU21-PX-7	HENDR 2021-A30 PRIVATE PLACEMENT 3.190% 12/31/77		02/15/2022	Redemption 100.0000		1,520	1,520	1,520	1,520	.0	.0	.0	.0	.0	1,520	.0	.0	.0	.5	12/31/2077	1.F FE
..00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30 BURLINGTON RESOURCES FINANCE 7.400%	A	01/15/2022			102,400	102,400	102,400	102,400	.0	.0	.0	.0	.0	102,400	.0	.0	.0	1,690	01/15/2030	1.G FE
..12201P-AN-6	12/01/31		03/11/2022	Taxable Exchange		7,003,686	4,000,000	3,994,186	3,996,567	.0	(252)	.0	(252)	.0	3,996,316	.0	3,007,370	3,007,370	82,222	12/01/2031	1.G FE
..21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	02/07/2022	Various		9,680,429	9,479,000	9,489,119	9,471,289	.0	(2,584)	.0	(2,584)	.0	9,468,705	.0	10,295	10,295	315,572	12/15/2022	4.C FE
..77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	02/24/2022	IMPERIAL CAPITAL LLC		620,140	623,000	621,443	622,226	.0	224	.0	224	.0	622,450	.0	(2,309)	(2,309)	17,929	03/31/2023	4.B FE
..00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D	02/16/2022	BARCLAYS		367,946	364,000	362,893	363,305	.0	25	.0	25	.0	363,329	.0	4,616	4,616	6,431	01/15/2025	2.C FE
..017154-AA-3	ALLPK 2019-1A A 1.584% 01/20/33	D	02/15/2022	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	.0	.0	.0	.0	.0	25,000,000	.0	.0	.0	121,974	01/20/2033	1.A FE
..05492Q-AA-4	BDS 2020-FL5 A 1.314% 02/16/37	D	03/16/2022	Paydown		2,024,226	2,024,226	2,019,323	.0	.0	4,902	.0	4,902	.0	2,024,226	.0	.0	.0	4,345	02/16/2037	1.A FE
..05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	02/23/2022	GOLDMAN SACHS		283,491	269,000	305,092	303,121	.0	(930)	.0	(930)	.0	302,191	.0	(18,700)	(18,700)	5,599	03/13/2027	2.A FE
..05586A-AA-6	BSPT 2018-FL4 A 1.491% 09/15/35	D	03/15/2022	Paydown		36,112	36,112	36,112	36,112	.0	.0	.0	.0	.0	36,112	.0	.0	.0	69	09/15/2035	1.A FE
..05586A-AJ-7	BSPT 2018-FL4 D 3.147% 09/15/35	D	03/23/2022	Various		10,960,625	11,000,000	11,000,000	11,000,000	.0	.0	.0	.0	.0	11,000,000	.0	(39,375)	(39,375)	60,406	09/15/2035	2.B FE
..05600L-AA-4	BMII FINANCE NV 2.250% 08/12/22	D	02/17/2022	Various		10,069,020	10,000,000	9,992,500	9,998,307	.0	408	.0	408	.0	9,998,715	.0	70,305	70,305	118,750	08/12/2022	1.F FE
..06738E-AS-4	BARCLAYS PLC 3.684% 01/10/23	D	01/10/2022	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	92,100	01/10/2023	2.B FE
..12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	03/25/2022	Paydown		212,500	212,500	212,452	212,488	.0	12	.0	12	.0	212,500	.0	.0	.0	786	09/25/2045	1.F FE
..143658-BJ-0	CARNIVAL CRUISE 9.875% 06/01/27	D	01/06/2022	UBS WARBURG		540,953	474,000	549,094	533,678	.0	(435)	.0	(435)	.0	533,243	.0	7,710	7,710	20,673	08/01/2027	4.A FE
..22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D	01/10/2022	Maturity		2,750,000	2,750,000	2,769,828	2,752,176	.0	(2,176)	.0	(2,176)	.0	2,750,000	.0	.0	.0	46,406	01/10/2022	1.G FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
22550U-AA-9	CREDIT SUISSE NEW YORK 0.500% 02/04/22	D	02/04/2022	Maturity		11,650,000	11,650,000	11,650,000	11,650,000	.0	.0	.0	.0	.0	11,650,000	.0	.0	.0	14,870	02/04/2022	1.E FE
26252U-AS-7	DRSLF 2019-75A AR2 1.281% 04/15/34	D	01/21/2022	WELLS FARGO		21,435,713	21,425,000	21,425,000	21,425,000	.0	.0	.0	.0	.0	21,425,000	.0	10,713	10,713	71,134	04/15/2034	1.A FE
404280-AN-9	HSBC HOLDINGS PLC-SPONS 4.000% 03/30/22	D	03/30/2022	Maturity		2,500,000	2,500,000	2,510,300	.0	.0	(10,300)	.0	(10,300)	.0	2,500,000	.0	.0	.0	50,000	03/30/2022	1.G FE
43133J-AA-6	HITR 2019-2A A1 2.248% 05/22/39	D	02/22/2022	Paydown		175,159	175,159	174,502	.0	.0	349	.0	349	.0	175,159	.0	.0	.0	859	05/22/2039	1.C FE
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	D	01/13/2022	Various		24,999,000	24,999,000	27,114,944	.0	.0	(10,442)	.0	(10,442)	.0	24,999,000	.0	.0	.0	578,102	01/13/2022	1.F FE
60475D-AA-9	MISC CAPITAL TWO LABUAN 3.625% 04/06/25	D	03/31/2022	JEFFERIES & CO		5,999,160	6,000,000	5,995,620	.0	.0	.0	.0	.0	.0	5,995,620	.0	3,540	3,540	.0	04/06/2025	2.B FE
60475D-AB-7	MISC CAPITAL TWO LABUAN 3.750% 04/06/27	D	03/31/2022	CITIGROUP GLOBAL MKTS		5,969,460	6,000,000	5,982,960	.0	.0	.0	.0	.0	.0	5,982,960	.0	(13,500)	(13,500)	.0	04/06/2027	2.B FE
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	02/22/2022	Maturity		2,500,000	2,500,000	2,544,975	2,509,889	.0	(9,889)	.0	(9,889)	.0	2,500,000	.0	.0	.0	37,475	02/22/2022	1.G FE
606822-BG-8	MITSUBISHI UFJ FINL-SPON ADR 3.218% 03/07/22	D	03/07/2022	Maturity		21,643,000	21,643,000	22,089,928	21,762,451	.0	(119,451)	.0	(119,451)	.0	21,643,000	.0	.0	.0	348,236	03/07/2022	1.G FE
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D	02/19/2022	Various		7,304,125	6,830,799	6,707,269	.0	.0	7,109	.0	7,109	.0	6,837,908	.0	262,092	262,092	327,734	04/30/2026	4.A FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	03/01/2022	Paydown		1,234,504	1,234,504	1,266,331	1,258,356	.0	(23,852)	.0	(23,852)	.0	1,234,504	.0	.0	.0	5,410	11/25/2050	1.A
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 1.331% 08/20/27	D	02/20/2022	Paydown		18,833	18,833	18,804	18,819	.0	14	.0	14	.0	18,833	.0	.0	.0	49	08/20/2027	1.A FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 1.305% 04/20/27	D	01/20/2022	Paydown		15,500	15,500	15,500	15,500	.0	.0	.0	.0	.0	15,500	.0	.0	.0	47	04/20/2027	1.A FE
75735G-AA-6	REDE D'OR FINANCE SARL 4.500% 01/22/30	D	02/02/2022	JEFFERIES & CO		379,500	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	(20,500)	(20,500)	9,600	01/22/2030	3.B FE
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	03/24/2022	Call 101.0010		3,028,010	2,998,000	2,997,610	2,997,820	.0	88	.0	88	.0	2,997,908	.0	92	92	73,346	09/23/2023	2.B FE
82937T-AA-0	SINOPEC 3.125% 04/24/23	D	03/10/2022	HONG KONG SHANGHAI BK		6,552,455	6,500,000	5,956,310	6,413,790	.0	13,020	.0	13,020	.0	6,426,810	.0	125,645	125,645	78,993	04/24/2023	1.E FE
83614D-AC-9	SNOPT 2019-4A A1A 1.639% 01/15/33	D	03/02/2022	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	.0	.0	.0	.0	.0	20,000,000	.0	.0	.0	119,629	01/15/2033	1.A FE
83614D-AG-0	SNOPT 2019-4A B1A 2.389% 01/15/33	D	03/02/2022	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	.0	.0	.0	.0	.0	5,500,000	.0	.0	.0	48,710	01/15/2033	1.C FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 1.191% 07/14/39	D	01/14/2022	Paydown		33,078	33,078	33,078	33,078	.0	.0	.0	.0	.0	33,078	.0	.0	.0	91	07/14/2039	1.A FE
87275Q-AG-2	TRTX 2018-FL2 C 2.697% 11/15/37	D	02/16/2022	Paydown		2,000,000	2,000,000	2,001,875	2,000,165	.0	(165)	.0	(165)	.0	2,000,000	.0	.0	.0	8,289	11/15/2037	1.G FE
87275Q-AJ-6	TRTX 2018-FL2 D 3.097% 11/15/37	D	02/15/2022	Paydown		18,562,999	18,562,999	18,568,812	18,566,908	.0	(3,909)	.0	(3,909)	.0	18,562,999	.0	.0	.0	89,725	11/15/2037	2.C FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	02/09/2022	Various		448,625	485,000	440,934	448,750	.0	760	.0	760	.0	449,510	.0	(885)	(885)	5,517	10/01/2026	3.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	02/15/2022	J P MORGAN SEC		308,093	321,000	324,525	324,334	.0	(96)	.0	(96)	.0	324,238	.0	(16,145)	(16,145)	1,844	05/13/2026	3.A FE
91846@-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	C	01/22/2022	Various		9,657,321	9,657,321	9,657,321	9,657,321	.0	.0	.0	.0	.0	9,657,321	.0	.0	.0	162,581	01/22/2022	3.B
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	D	03/28/2022	Various		4,000,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	88,400	03/28/2022	2.A
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						730,329,327	726,492,889	728,908,675	688,693,869	0	(1,091,848)	0	(1,091,848)	0	725,244,352	0	3,375,479	3,375,479	8,613,054	XXX	XXX
302570-AW-6	NEXTERA ENERGY 2.282% 10/01/66		02/09/2022	SUMRIDGE PARTNERS		922,500	1,000,000	1,021,750	1,019,416	.0	(34)	.0	(34)	.0	1,019,383	.0	(96,883)	(96,883)	11,300	10/01/2066	2.B FE
1309999999 Subtotal - Bonds - Hybrid Securities						922,500	1,000,000	1,021,750	1,019,416	0	(34)	0	(34)	0	1,019,383	0	(96,883)	(96,883)	11,300	XXX	XXX
LX1981-65-0	Sycamore Buyer LLC TL B 1L 09/24/28		01/01/2022	BANK of AMERICA SEC		552,778	555,556	552,778	552,778	.0	.0	.0	.0	.0	552,778	.0	.0	.0	.0	09/24/2028	3.C FE
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		03/31/2022	Redemption 100.0000		1,668	1,668	1,659	1,659	.0	.8	.0	.8	.0	1,668	.0	.0	.0	17	08/24/2028	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		01/01/2022	Various		1,787,215	1,779,167	1,787,215	1,787,215	.0	.0	.0	.0	.0	1,787,215	.0	.0	.0	.0	07/31/2028	4.C FE
00132U-AH-7	CULLIGAN WATER TECHNOLOGIES TL DD 1L 06/18/28		01/01/2022	Morgan Stanley		5,528	5,556	5,528	5,528	.0	.0	.0	.0	.0	5,528	.0	.0	.0	.0	06/18/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		03/31/2022	Redemption 100.0000		4,861	4,861	4,861	4,861	.0	.0	.0	.0	.0	4,861	.0	.0	.0	54	10/02/2025	4.B FE
00186X-AJ-2	API GROUP DE INC TL B 1L 01/09/29		03/24/2022	Various		1,321,178	1,332,000	1,324,628	662,670	.0	498	.0	498	.0	1,325,126	.0	(3,948)	(3,948)	4,178	01/09/2029	3.C FE
00213N-AM-4	APX GROUP INC 07/10/28		03/31/2022	Redemption 100.0000		4,987	4,987	4,940	4,942	.0	45	.0	45	.0	4,987	.0	.0	.0	50	07/10/2028	4.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		03/31/2022	Redemption 100.0000		1,250	1,250	1,247	1,247	.0	.3	.0	.3	.0	1,250	.0	.0	.0	11	04/10/2028	3.C FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		01/01/2022	Redemption 0.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.3	01/04/2026	4.A FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		03/31/2022	Redemption 100.0000		1,259	1,259	1,258	1,258	.0	.1	.0	.1	.0	1,259	.0	.0	.0	.0	01/04/2026	4.A
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		02/01/2022	Redemption 100.0000		197,500	197,500	195,529	195,932	.0	1,568	.0	1,568	.0	197,500	.0	.0	.0	1,190	01/04/2026	4.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		03/31/2022	Redemption 100.0000		4,180	4,180	4,163	4,164	.0	.17	.0	.17	.0	4,180	.0	.0	.0	.73	08/23/2028	3.C FE
..01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		03/31/2022	Redemption 100.0000		3,117	3,117	3,094	3,097	.0	.20	.0	.20	.0	3,117	.0	.0	.0	.58	10/08/2027	4.B FE
..01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		03/31/2022	Redemption 100.0000		7,500	7,500	7,454	7,453	.0	.47	.0	.47	.0	7,500	.0	.0	.0	.80	05/12/2028	4.B FE
..02003D-AX-2	ALLTECH TL B 1L 10/13/28		03/31/2022	Redemption 100.0000		2,250	2,250	2,239	2,239	.0	.11	.0	.11	.0	2,250	.0	.0	.0	.34	10/13/2028	4.B FE
..03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		03/31/2022	Redemption 100.0000		7,410	7,410	7,410	7,410	.0	.0	.0	.0	.0	7,410	.0	.0	.0	.83	11/16/2026	4.B FE
..03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		03/31/2022	Redemption 100.0000		2,000	2,000	2,000	2,000	.0	.0	.0	.0	.0	2,000	.0	.0	.0	.19	12/06/2027	4.B FE
..03970J-AD-0	CHILL MERGER SUB INC TL 1L 03/20/24		03/25/2022	CREDIT SUISSE FIRST BOSTON		1,378,888	1,490,690	1,493,075	1,491,517	.0	(.449)	.0	(.449)	.0	1,491,068	.0	(112,180)	(112,180)	.16,770	03/20/2024	5.A FE
..04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		01/01/2022	Redemption 100.0000		.738	.738	.726	.727	.0	.11	.0	.11	.0	.738	.0	.0	.0	.0	07/31/2027	4.A FE
..04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		03/31/2022	Redemption 100.0000		2,506	2,506	2,466	2,468	.0	.39	.0	.39	.0	2,506	.0	.0	.0	.21	07/31/2027	4.A
..05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 11/08/27		03/31/2022	Redemption 100.0000		2,500	2,500	2,497	2,497	.0	.3	.0	.3	.0	2,500	.0	.0	.0	.17	11/08/2027	3.A FE
..05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		02/17/2022	Various		1,318,228	1,318,228	1,266,838	1,286,289	.0	.31,939	.0	.31,939	.0	1,318,228	.0	.0	.0	.19,607	10/31/2024	4.B FE
..05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 11/02/26		03/31/2022	Redemption 100.0000		3,406	3,406	3,406	.0	.0	.0	.0	.0	.0	3,406	.0	.0	.0	.15	11/02/2026	4.A FE
..05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		03/31/2022	Redemption 100.0000		1,443	1,443	1,432	1,432	.0	.10	.0	.10	.0	1,443	.0	.0	.0	.14	10/02/2025	4.C FE
..09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		03/31/2022	Redemption 100.0000		2,500	2,500	2,514	2,508	.0	(.8)	.0	(.8)	.0	2,500	.0	.0	.0	.20	06/16/2025	4.B FE
..09353T-AG-5	BLERIOT US Bidco TL B 1L 10/30/26		03/31/2022	Redemption 100.0000		.631	.631	.631	.0	.0	.0	.0	.0	.0	.631	.0	.0	.0	.3	10/30/2026	4.B FE
..11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		03/31/2022	Redemption 100.0000		2,481	2,481	2,481	2,481	.0	.0	.0	.0	.0	2,481	.0	.0	.0	.15	11/02/2026	3.A FE
..12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		03/31/2022	Redemption 100.0000		5,000	5,000	5,009	5,008	.0	(.8)	.0	(.8)	.0	5,000	.0	.0	.0	.50	09/29/2028	4.B FE
..12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		03/31/2022	Redemption 100.0000		3,750	3,750	3,740	3,741	.0	.9	.0	.9	.0	3,750	.0	.0	.0	.63	11/08/2027	4.B FE
..12769J-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		03/31/2022	Redemption 100.0000		6,250	6,250	6,063	6,111	.0	.139	.0	.139	.0	6,250	.0	.0	.0	.57	07/21/2025	4.A
..13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		03/31/2022	Redemption 100.0000		2,784	2,784	2,784	2,784	.0	.0	.0	.0	.0	2,784	.0	.0	.0	.15	08/12/2026	3.B FE
..13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		03/31/2022	Redemption 100.0000		1,429	1,429	1,421	1,422	.0	.6	.0	.6	.0	1,429	.0	.0	.0	.15	12/21/2026	4.B FE
..14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		03/31/2022	Various		2,522	2,522	2,491	2,505	.0	.18	.0	.18	.0	2,522	.0	.0	.0	.27	09/02/2024	4.B FE
..15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		03/31/2022	Redemption 100.0000		5,000	5,000	4,994	4,995	.0	.5	.0	.5	.0	5,000	.0	.0	.0	.30	03/15/2027	3.A FE
..17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		03/31/2022	Redemption 100.0000		2,500	2,500	2,489	2,490	.0	.10	.0	.10	.0	2,500	.0	.0	.0	.28	10/20/2027	4.C FE
..18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		03/16/2022	Redemption 100.0000		.60,000	.60,000	.59,700	.59,786	.0	.214	.0	.214	.0	.60,000	.0	.0	.0	.524	07/24/2026	3.A FE
..20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		03/31/2022	Redemption 100.0000		3,766	3,766	3,728	3,740	.0	.26	.0	.26	.0	3,766	.0	.0	.0	.32	04/03/2026	4.B FE
..21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		03/31/2022	Redemption 100.0000		49,561	49,561	48,401	48,163	.0	1,398	.0	1,398	.0	49,561	.0	.0	.0	.486	12/18/2024	3.B FE
..22207E-BG-8	COTY INC TI B 1L 04/07/25		03/30/2022	Various		59,604	59,604	57,129	55,528	.0	1,852	.0	1,852	.0	59,604	.0	.0	.0	.196	04/07/2025	4.A FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
22282G-AC-1	COVANTA HOLDING CORP TL B 1L 11/30/28		01/01/2022	BARCLAYS		92,410	93,031	92,612	0	0	(1)	0	(1)	0	92,611	0	(201)	(201)	186	11/30/2028	3.A FE
22282G-AD-9	COVANTA HOLDING CORP TL C 1L 11/17/28		01/01/2022	BARCLAYS		6,922	6,969	6,937	0	0	0	0	0	0	6,937	0	(15)	(15)	14	11/17/2028	3.B FE
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		03/31/2022	Redemption 100.0000		3,574	3,574	3,538	3,541	0	33	0	33	0	3,574	0	0	0	249	04/27/2027	4.B FE
23292D-AB-6	KRATON POLYMERS US LLC TL B 1L 03/15/29		03/01/2022	GOLDMAN SACHS		99,062	100,000	99,062	0	0	2	0	2	0	99,064	0	(2)	(2)	0	03/15/2029	4.B Z
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		03/31/2022	Redemption 100.0000		2,500	2,500	2,469	2,472	0	28	0	28	0	2,500	0	0	0	36	12/23/2027	4.B FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		03/31/2022	Redemption 100.0000		5,000	5,000	4,965	4,978	0	22	0	22	0	5,000	0	0	0	50	12/31/2025	5.A FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		03/01/2022	Redemption 100.0000		1,957,450	1,957,450	899,879	897,761	0	1,059,689	0	1,059,689	0	1,957,450	0	0	0	10,779	08/24/2026	5.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		03/31/2022	Redemption 100.0000		4,894	4,894	4,894	0	0	0	0	0	0	4,894	0	0	0	14	08/24/2026	5.B FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		03/31/2022	Redemption 100.0000		45,000	45,000	44,746	44,754	0	246	0	246	0	45,000	0	0	0	647	08/02/2027	3.B FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		03/31/2022	Redemption 100.0000		2,500	2,500	2,492	2,496	0	4	0	4	0	2,500	0	0	0	13	10/02/2024	3.B FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		03/31/2022	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	10	05/01/2026	3.C FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		01/01/2022	Various		(4,129)	(1,250)	(1,259)	(1,254)	0	387	0	387	0	(867)	0	(3,262)	(3,262)	0	10/01/2025	4.C FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		01/01/2022	Redemption 100.0000		1,250	1,250	1,259	1,254	0	(4)	0	(4)	0	1,250	0	0	0	0	10/01/2025	4.C FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		01/01/2022	Redemption 100.0000		6	6	6	6	0	0	0	0	0	6	0	0	0	(8)	07/24/2026	4.B FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		03/31/2022	Redemption 100.0000		2,494	2,494	2,490	2,490	0	3	0	3	0	2,494	0	0	0	39	07/24/2026	4.C FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		02/23/2022	JPM FUNDS RECAP		489,431	495,000	492,525	492,839	0	37	0	37	0	492,876	0	(3,445)	(3,445)	2,791	12/22/2027	3.B FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		01/04/2022	Redemption 100.0000		1,250	1,250	1,244	1,245	0	5	0	5	0	1,250	0	0	0	2	12/22/2027	3.B FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		03/31/2022	Redemption 100.0000		1,889	1,889	1,889	1,889	0	0	0	0	0	1,889	0	0	0	26	02/04/2027	4.C FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		03/31/2022	Redemption 100.0000		1,875	1,875	1,870	1,870	0	5	0	5	0	1,875	0	0	0	7	08/03/2028	3.B FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		03/31/2022	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	35	05/01/2028	4.A
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 12/01/28		03/31/2022	Redemption 100.0000		2,449	2,449	2,383	2,383	0	66	0	66	0	2,449	0	0	0	33	12/01/2028	3.B FE
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		03/31/2022	Redemption 100.0000		2,564	2,564	2,295	2,416	0	149	0	149	0	2,564	0	0	0	18	03/22/2024	4.C FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		03/31/2022	Redemption 100.0000		2,449	2,449	2,449	2,449	0	0	0	0	0	2,449	0	0	0	23	08/04/2027	4.B FE
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L 09/30/26		03/31/2022	Redemption 100.0000		999	999	992	992	0	6	0	6	0	999	0	0	0	12	09/30/2026	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		03/31/2022	Redemption 100.0000		5,000	5,000	4,982	4,982	0	18	0	18	0	5,000	0	0	0	41	12/01/2028	3.B FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		03/31/2022	Redemption 100.0000		18,333	18,333	18,242	18,284	0	50	0	50	0	18,333	0	0	0	153	04/12/2024	3.C FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		01/31/2022	Redemption 100.0000		5,000	5,000	4,981	4,982	0	18	0	18	0	5,000	0	0	0	10	07/27/2028	3.C FE

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		03/31/2022	Various		3,782	3,782	3,648	3,679	.0	103	.0	103	.0	3,782	.0	.0	.0	.25	08/18/2025	3.A FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2022	Various		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	03/20/2025	4.B FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/31/2022	Various		3,782	3,782	3,748	3,759	.0	22	.0	22	.0	3,782	.0	.0	.0	.45	03/20/2025	4.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		01/31/2022	Redemption 100.0000		3,125	3,125	3,125	3,125	.0	.0	.0	.0	.0	3,125	.0	.0	.0	.9	10/19/2027	3.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		03/31/2022	Redemption 100.0000		2,536	2,536	2,534	2,534	.0	2	.0	2	.0	2,536	.0	.0	.0	.23	04/30/2025	4.C FE
42727C-AC-1	HERITAGE POWER LLC NO BAL --- DO NOT USE 07/30/26		01/01/2022	Redemption 100.0000		14,523	14,523	13,393	13,446	.0	1,077	.0	1,077	.0	14,523	.0	.0	.0	.160	07/30/2026	4.B FE
42727C-AC-1	HERITAGE POWER LLC NO BAL --- DO NOT USE 07/30/26		03/31/2022	Redemption 100.0000		4,498	4,498	4,147	4,164	.0	334	.0	334	.0	4,498	.0	.0	.0	.114	07/30/2026	4.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		03/31/2022	Redemption 100.0000		3,330	3,330	3,322	3,322	.0	.8	.0	.8	.0	3,330	.0	.0	.0	.21	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		01/01/2022	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.7	08/04/2025	4.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		03/31/2022	Redemption 100.0000		4,888	4,888	4,888	4,888	.0	.0	.0	.0	.0	4,888	.0	.0	.0	.55	08/04/2025	4.A
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		03/31/2022	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/25/2025	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		01/01/2022	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	05/26/2028	4.A FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		03/31/2022	Redemption 100.0000		8,822	8,822	8,801	8,802	.0	21	.0	21	.0	8,822	.0	.0	.0	.88	05/26/2028	4.A
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		03/31/2022	Redemption 100.0000		3,333	3,333	3,285	3,287	.0	46	.0	46	.0	3,333	.0	.0	.0	.33	06/30/2028	3.A FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		03/31/2022	Redemption 100.0000		28,125	28,125	27,946	27,951	.0	174	.0	174	.0	28,125	.0	.0	.0	.407	04/12/2028	4.B FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/31/2022	Various		5,000	5,000	4,924	4,955	.0	45	.0	45	.0	5,000	.0	.0	.0	.24	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		03/31/2022	Various		5,623	5,623	5,621	5,616	.0	.8	.0	.8	.0	5,623	.0	.0	.0	.41	06/27/2025	4.B FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		03/31/2022	Redemption 100.0000		4,211	4,211	4,206	4,207	.0	.4	.0	.4	.0	4,211	.0	.0	.0	.27	01/26/2028	3.C FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		03/30/2022	Redemption 100.0000		4,688	4,688	4,676	4,676	.0	12	.0	12	.0	4,688	.0	.0	.0	.28	07/28/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		03/31/2022	Redemption 100.0000		1,150	1,150	1,146	1,146	.0	.4	.0	.4	.0	1,150	.0	.0	.0	.10	09/22/2028	4.A FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		03/31/2022	Redemption 100.0000		7,500	7,500	7,322	7,395	.0	105	.0	105	.0	7,500	.0	.0	.0	.103	05/26/2025	4.C FE
50203P-AB-0	LMBE-MC HOLDCO I I LLC TL B 1L 12/03/25		03/31/2022	Redemption 100.0000		30,572	30,572	30,059	30,164	.0	408	.0	408	.0	30,572	.0	.0	.0	.75	12/03/2025	3.C FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		03/31/2022	Redemption 100.0000		3,750	3,750	3,692	3,701	.0	49	.0	49	.0	3,750	.0	.0	.0	.53	08/31/2027	4.B FE
57906P-AG-4	MCAFFEE LLC TL B 1L 09/30/24		03/01/2022	Redemption 100.0000		1,468,726	1,468,726	1,472,104	1,470,562	.0	(1,836)	.0	(1,836)	.0	1,468,726	.0	.0	.0	.9,838	09/30/2024	3.B FE
591611-AH-1	METRO-GOLDWYN-MAYER INC TL B 2L 06/29/26		03/17/2022	Redemption 100.0000		2,000,000	2,000,000	1,998,800	1,998,905	.0	1,095	.0	1,095	.0	2,000,000	.0	.0	.0	.23,222	06/29/2026	5.A FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		03/31/2022	Redemption 100.0000		2,500	2,500	2,475	2,479	.0	21	.0	21	.0	2,500	.0	.0	.0	.30	10/01/2027	4.A
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		01/04/2022	Redemption 100.0000		833	833	827	827	.0	.5	.0	.5	.0	833	.0	.0	.0	.2	06/02/2028	3.B FE

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SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		03/31/2022	Redemption 100.0000		2,500	2,500	2,487	2,493	.0	.7	.0	.7	.0	2,500	.0	.0	.0	.21	.05/15/2024	4.A
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/17/25		01/18/2022	Redemption 100.0000		2,500	2,500	2,488	2,493	.0	.7	.0	.7	.0	2,500	.0	.0	.0	.6	.07/17/2025	3.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		01/18/2022	Redemption 100.0000		1,247	1,247	1,247	1,247	.0	.0	.0	.0	.0	1,247	.0	.0	.0	.3	.04/15/2027	3.C FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		03/31/2022	Redemption 100.0000		2,634	2,634	2,637	2,636	.0	(2)	.0	(2)	.0	2,634	.0	.0	.0	.6	.01/22/2028	4.B FE
68404Y-AB-0	OPTION CARE HEALTH INC TL B 1L 10/27/28		03/31/2022	Redemption 100.0000		500	500	498	498	.0	.2	.0	.2	.0	500	.0	.0	.0	.4	.10/27/2028	3.C FE
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		03/31/2022	Redemption 100.0000		120	120	119	119	.0	.1	.0	.1	.0	120	.0	.0	.0	.30	.06/02/2028	3.B FE
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		03/31/2022	Redemption 100.0000		1,500	1,500	1,488	1,488	.0	.12	.0	.12	.0	1,500	.0	.0	.0	.21	.10/05/2028	3.C FE
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		01/01/2022	BANK of AMERICA SEC Redemption 100.0000		399,000	400,000	399,000	399,000	.0	.0	.0	.0	.0	399,000	.0	.0	.0	.0	.12/15/2028	4.C FE
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		03/31/2022	Redemption 100.0000		998	998	993	.0	.0	.4	.0	.4	.0	998	.0	.0	.0	.10	.12/15/2028	4.C FE
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		03/31/2022	Redemption 100.0000		2,718	2,718	2,698	2,700	.0	.18	.0	.18	.0	2,718	.0	.0	.0	.56	.01/11/2028	4.C FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		01/01/2022	JPMI FUNDS RECAP Redemption 100.0000		591,000	600,000	591,000	591,000	.0	.0	.0	.0	.0	591,000	.0	.0	.0	.0	.06/28/2028	4.B FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		03/31/2022	Redemption 100.0000		927	927	908	.0	.0	.18	.0	.18	.0	927	.0	.0	.0	.6	.06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		01/01/2022	BANK of AMERICA SEC Redemption 100.0000		994,000	1,000,000	994,000	994,000	.0	.0	.0	.0	.0	994,000	.0	.0	.0	.0	.12/29/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		03/31/2022	Redemption 100.0000		2,500	2,500	2,483	.0	.0	.17	.0	.17	.0	2,500	.0	.0	.0	.24	.12/29/2028	4.B FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		03/31/2022	Redemption 100.0000		3,749	3,749	3,749	3,749	.0	.0	.0	.0	.0	3,749	.0	.0	.0	.74	.05/28/2028	4.B FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		01/01/2022	Various Redemption 100.0000		1,213,542	1,213,542	1,205,964	1,208,773	.0	4,769	.0	4,769	.0	1,213,542	.0	.0	.0	1,669	.05/01/2025	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		03/18/2022	Redemption 100.0000		19,663	19,663	19,539	19,546	.0	117	.0	117	.0	19,663	.0	.0	.0	189	.02/24/2028	4.A FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		03/31/2022	Redemption 100.0000		2,699	2,699	2,682	2,682	.0	.16	.0	.16	.0	2,699	.0	.0	.0	.30	.02/24/2028	4.A
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		03/31/2022	Redemption 100.0000		10,000	10,000	9,950	9,952	.0	.48	.0	.48	.0	10,000	.0	.0	.0	.27	.08/04/2028	3.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		03/31/2022	Redemption 100.0000		1,355	1,355	1,341	1,342	.0	.13	.0	.13	.0	1,355	.0	.0	.0	.14	.03/12/2028	3.B FE
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		03/31/2022	Redemption 100.0000		2,500	2,500	2,487	2,487	.0	.13	.0	.13	.0	2,500	.0	.0	.0	.19	.12/01/2028	4.A
76133M-AB-7	RH TL B 1L 10/20/28		01/01/2022	WELLS FARGO BK Redemption 100.0000		(3,623)	(1,500)	(1,493)	(1,493)	.0	(285)	.0	(285)	.0	(1,778)	.0	(1,845)	(1,845)	.399	.10/20/2028	3.B FE
76133M-AB-7	RH TL B 1L 10/20/28		01/01/2022	Redemption 100.0000		1,500	1,500	1,493	1,493	.0	.7	.0	.7	.0	1,500	.0	.0	.0	.1	.10/20/2028	3.B FE
76168J-AS-5	REXNORD-ZURN HOLDING TL B 1L 10/04/28		01/01/2022	BMO CAPITAL MARKETS CORP Redemption 100.0000		(2,064)	.0	.0	.0	.0	(78)	.0	(78)	.0	(78)	.0	(1,987)	(1,987)	.0	.10/04/2028	3.B FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		03/31/2022	Redemption 100.0000		2,500	2,500	2,494	2,495	.0	.5	.0	.5	.0	2,500	.0	.0	.0	.21	.02/05/2026	4.A
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		03/31/2022	Redemption 100.0000		3,125	3,125	3,109	3,110	.0	.15	.0	.15	.0	3,125	.0	.0	.0	.31	.09/25/2028	4.A
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		03/31/2022	Redemption 100.0000		5,000	5,000	5,046	5,026	.0	(26)	.0	(26)	.0	5,000	.0	.0	.0	.61	.06/16/2025	5.B FE

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		03/31/2022	Redemption 100.0000		2,790	2,790	2,790	2,790	.0	.0	.0	.0	.0	2,790	.0	.0	.0	.5	.01/23/2025	4.C FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	BARCLAYS Redemption 100.0000		177,464	177,464	177,464	177,464	.0	.0	.0	.0	.0	177,464	.0	.0	.0	.0	.10/01/2026	4.C FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	Redemption 100.0000		7,383	7,383	7,246	5,865	.0	134	.0	134	.0	7,383	.0	.0	.0	.0	.10/01/2026	4.B FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		01/20/2022	Various Redemption 100.0000		2,169,760	2,176,575	2,166,248	2,170,537	.0	118	.0	118	.0	2,170,656	.0	(896)	(896)	9,371	.11/11/2024	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		03/31/2022	Redemption 100.0000		1,750	1,750	1,741	1,744	.0	.6	.0	.6	.0	1,750	.0	.0	.0	.12	.09/30/2026	4.A
83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L 03/17/26		03/31/2022	Redemption 100.0000		1,744	1,744	1,727	1,728	.0	.16	.0	.16	.0	1,744	.0	.0	.0	1,004	.03/17/2026	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 02/19/28		03/31/2022	Redemption 100.0000		1,663	1,663	1,659	1,659	.0	.4	.0	.4	.0	1,663	.0	.0	.0	.10	.02/19/2028	3.A FE
84857H-AX-8	SPIRIT AEROSYSTEMS INC TL B 1L 01/15/25		01/01/2022	BANK of AMERICA SEC Redemption 100.0000		(1,513)	(500)	(499)	(499)	.0	(115)	.0	(115)	.0	(614)	.0	(899)	(899)	(15)	.01/15/2025	3.C FE
84857H-AX-8	SPIRIT AEROSYSTEMS INC TL B 1L 01/15/25		01/01/2022	Redemption 100.0000		500	500	499	499	.0	.1	.0	.1	.0	500	.0	.0	.0	.0	.01/15/2025	3.C FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		03/22/2022	Redemption 100.0000		2,308	2,308	2,281	2,281	.0	27	.0	27	.0	2,308	.0	.0	.0	.17	.09/22/2028	2.C FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		03/31/2022	Redemption 100.0000		1,472	1,472	1,455	1,455	.0	.17	.0	.17	.0	1,472	.0	.0	.0	.12	.09/22/2028	3.A FE
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		03/03/2022	JPMI FUNDS RECAP Redemption 100.0000		895,903	898,148	884,676	891,956	.0	699	.0	699	.0	892,655	.0	3,247	3,247	6,042	.03/22/2024	4.B FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		03/31/2022	Redemption 100.0000		3,600	3,600	3,596	3,597	.0	.3	.0	.3	.0	3,600	.0	.0	.0	.15	.05/29/2026	4.B FE
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		03/31/2022	Redemption 100.0000		2,525	2,525	2,462	2,482	.0	.44	.0	.44	.0	2,525	.0	.0	.0	.20	.10/01/2025	3.C FE
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		03/31/2022	Redemption 100.0000		3,633	3,633	3,633	3,633	.0	.0	.0	.0	.0	3,633	.0	.0	.0	.22	.12/09/2025	4.A
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		01/01/2022	Redemption 100.0000		28,155	28,155	28,155	28,155	.0	.0	.0	.0	.0	28,155	.0	.0	.0	(7)	.03/10/2028	3.C FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		03/31/2022	Redemption 100.0000		5,051	5,051	5,005	5,008	.0	.43	.0	.43	.0	5,051	.0	.0	.0	.67	.06/28/2026	4.C FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		03/31/2022	Redemption 100.0000		2,000	2,000	1,998	1,997	.0	.3	.0	.3	.0	2,000	.0	.0	.0	.15	.11/22/2028	4.A
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		01/01/2022	Redemption 100.0000		20,523	20,523	20,495	20,496	.0	27	.0	27	.0	20,523	.0	.0	.0	.0	.08/27/2025	4.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		03/31/2022	Redemption 100.0000		11,360	11,360	11,345	11,346	.0	.15	.0	.15	.0	11,360	.0	.0	.0	.110	.08/27/2025	4.A
90832R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		03/31/2022	Redemption 100.0000		1,668	1,668	1,659	1,659	.0	.8	.0	.8	.0	1,668	.0	.0	.0	.27	.04/21/2028	3.B FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		03/31/2022	Redemption 100.0000		2,481	2,481	2,481	2,481	.0	.0	.0	.0	.0	2,481	.0	.0	.0	.24	.03/02/2027	4.A
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		03/31/2022	Redemption 100.0000		7,366	7,366	7,348	7,357	.0	.10	.0	.10	.0	7,366	.0	.0	.0	.50	.03/31/2025	4.B FE
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		01/01/2022	Redemption 100.0000		.63	.63	.62	.62	.0	.0	.0	.0	.0	.63	.0	.0	.0	.0	.04/13/2028	3.C FE
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		03/31/2022	Redemption 100.0000		1,250	1,250	1,244	1,244	.0	.6	.0	.6	.0	1,250	.0	.0	.0	.13	.04/13/2028	4.A
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		01/01/2022	BMO CAPITAL MARKETS CORP Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	.0	.03/02/2028	4.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		03/31/2022	Redemption 100.0000		2,513	2,513	2,513	.0	.0	.0	.0	.0	.0	2,513	.0	.0	.0	.19	.03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		03/31/2022	Redemption 100.0000		3,640	3,640	3,630	3,629	.0	.10	.0	.10	.0	3,640	.0	.0	.0	.37	.10/29/2027	4.A

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
95075E-AC-3	WERNER FINCO LP TL 1L 07/24/24		03/31/2022	Redemption 100.0000		3,750	3,750	3,703	3,726	.0	.24	.0	.24	.0	3,750	.0	.0	.0	.47	07/24/2024	4.C FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		03/31/2022	Redemption 100.0000		3,333	3,333	3,317	3,317	.0	.16	.0	.16	.0	3,333	.0	.0	.0	.31	08/03/2028	4.B FE
96350T-AC-4	APPLECAMEL BUYER LLC TL B 1L 10/08/27		01/31/2022	Redemption 100.0000		5,000	5,000	4,962	4,966	.0	.34	.0	.34	.0	5,000	.0	.0	.0	.19	10/08/2027	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		03/31/2022	Redemption 100.0000		5,631	5,631	5,602	5,605	.0	.27	.0	.27	.0	5,631	.0	.0	.0	.77	02/07/2028	4.B FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		01/01/2022	Redemption 100.0000		1,238	1,238	1,238	1,238	.0	.0	.0	.0	.0	1,238	.0	.0	.0	.21	08/11/2028	4.A FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		03/31/2022	Redemption 100.0000		1,241	1,241	1,241	1,241	.0	.0	.0	.0	.0	1,241	.0	.0	.0	.33	08/11/2028	4.A
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		03/31/2022	Redemption 100.0000		2,500	2,500	2,377	2,407	.0	.93	.0	.93	.0	2,500	.0	.0	.0	.24	02/04/2025	4.B FE
G3679Y-AC-6	FRONIERI US INC TL B 1L 01/29/27		03/28/2022	BANK of AMERICA SEC		600,234	615,625	614,086	614,460	.0	.214	.0	.214	.0	614,674	.0	(14,440)	(14,440)	3,679	01/29/2027	4.A FE
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L 05/05/28		01/01/2022	BARCLAYS		(1,950)	(1,668)	(1,659)	(1,660)	.0	(.321)	.0	(.321)	.0	(1,981)	.0	.31	.31	.0	05/05/2028	3.C FE
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L 05/05/28		01/01/2022	Redemption 100.0000		1,668	1,668	1,659	1,660	.0	.7	.0	.7	.0	1,668	.0	.0	.0	.0	05/05/2028	3.C FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		03/31/2022	Redemption 100.0000		5,000	5,000	4,950	4,953	.0	.47	.0	.47	.0	5,000	.0	.0	.0	.50	05/17/2028	3.B FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/10/26		01/01/2022	Redemption 100.0000		827	827	809	810	.0	.17	.0	.17	.0	827	.0	.0	.0	.1	03/10/2026	4.C FE
C0901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		03/31/2022	Redemption 100.0000		3,355	3,355	3,355	3,355	.0	.0	.0	.0	.0	3,355	.0	.0	.0	.16	11/19/2026	3.A FE
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		01/01/2022	Redemption 100.0000		(5,652)	(5,652)	(5,652)	(5,652)	.0	.0	.0	.0	.0	(5,652)	.0	.0	.0	.0	04/30/2026	4.B FE
11ZB48-AM-5	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	03/31/2022	Various		1,458	1,458	1,450	1,454	.0	.4	.0	.4	.0	1,458	.0	.0	.0	.15	04/22/2024	4.C FE
46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	03/31/2022	Redemption 100.0000		6,250	6,250	6,234	6,244	.0	.6	.0	.6	.0	6,250	.0	.0	.0	.34	05/01/2026	2.B FE
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	03/31/2022	Redemption 100.0000		1,250	1,250	1,244	1,245	.0	.5	.0	.5	.0	1,250	.0	.0	.0	.13	10/30/2026	4.B FE
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C	03/31/2022	Redemption 100.0000		1,479	1,479	1,479	1,479	.0	.0	.0	.0	.0	1,479	.0	.0	.0	.21	03/25/2028	4.C FE
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	03/30/2022	Various		3,597	3,597	3,307	3,248	145	204	.0	349	.0	3,597	.0	.0	.0	.37	02/24/2025	6. FE
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	03/31/2022	Redemption 100.0000		1,261	1,261	1,257	1,258	.0	.3	.0	.3	.0	1,261	.0	.0	.0	.6	04/25/2025	3.C FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	03/31/2022	Redemption 100.0000		2,494	2,494	2,493	2,494	.0	.0	.0	.0	.0	2,494	.0	.0	.0	.24	04/25/2025	3.C FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	03/28/2022	Redemption 100.0000		49,791	49,791	49,784	49,787	.0	.12	.0	.12	.0	49,798	.0	(8)	(8)	.309	04/25/2025	4.A FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	03/31/2022	Redemption 100.0000		3,725	3,725	3,722	3,722	.0	.3	.0	.3	.0	3,725	.0	.0	.0	.42	10/01/2026	4.C FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	03/31/2022	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	.12	.0	.12	.0	2,500	.0	.0	.0	.17	05/03/2028	3.C FE
N2611U-AF-2	DIAMOND BC BV TL B 1L 09/29/28	C	03/31/2022	Redemption 100.0000		1,875	1,875	1,866	1,866	.0	.9	.0	.9	.0	1,875	.0	.0	.0	.29	09/29/2028	4.B FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	03/31/2022	Redemption 100.0000		37,688	37,688	39,020	38,756	.0	(1,068)	.0	(1,068)	.0	37,688	.0	.0	.0	1,864	06/30/2025	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						21,548,691	21,722,952	20,552,670	19,703,361	145	1,105,024	0	1,105,169	0	21,688,538	0	(139,850)	(139,850)	119,476	XXX	XXX
2509999997. Total - Bonds - Part 4						821,228,925	817,132,035	825,661,336	778,216,376	145	(2,270,256)	0	(2,270,111)	0	816,154,072	0	2,751,103	2,751,103	10,352,424	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						821,228,925	817,132,035	825,661,336	778,216,376	145	(2,270,256)	0	(2,270,111)	0	816,154,072	0	2,751,103	2,751,103	10,352,424	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00287Y-10-9	ABBVIE INC		02/01/2022	S. G. COWEN SECURITIES																	
037833-10-0	APPLE INC		03/02/2022	CORP.	2,405,000	327,604		204,020	325,637	(121,617)	0	0	(121,617)	0	204,020	0	123,584	123,584	3,391		
110122-10-8	BRISTOL-MYERS SQUIBB		03/15/2022	Various	4,615,000	769,623		271,757	819,486	(547,729)	0	0	(547,729)	0	271,757	0	497,867	497,867	1,015		
11135F-10-1	BROADCOM INC		03/09/2022	INSTINET	3,868,000	266,687		229,493	219,908	(13,380)	0	0	(13,380)	0	229,493	0	37,194	37,194	1,905		
30231G-10-2	EXXON MOBIL CORP		03/15/2022	INSTINET	357,000	213,462		134,303	190,307	(96,822)	0	0	(96,822)	0	134,303	0	79,159	79,159	0		
30303M-10-2	FACEBOOK INC-A		02/18/2022	VIRTU FINANCIAL	2,262,000	174,054		148,650	138,412	10,238	0	0	10,238	0	148,650	0	25,404	25,404	1,991		
	FACEBOOK INC-A		02/18/2022	Various	3,980,000	855,889		572,958	1,338,673	(765,715)	0	0	(765,715)	0	572,958	0	282,931	282,931	0		
				Keefe Bruyette & Woods																	
363576-10-9	ARTHUR J GALLAGHER & CO		03/02/2022	Eq	566,000	89,917		54,014	96,033	(42,020)	0	0	(42,020)	0	54,014	0	35,904	35,904	0		
38141G-10-4	GOLDMAN SACHS GROUP INC		02/18/2022	INSTINET	313,000	107,932		77,951	119,738	(41,787)	0	0	(41,787)	0	77,951	0	29,981	29,981	0		
40412C-10-1	HCA HOLDINGS INC		03/18/2022	INSTINET	4,610,000	1,196,126		982,445	947,778	(185,013)	0	0	(185,013)	0	982,445	0	213,681	213,681	2,582		
437076-10-2	HOME DEPOT		03/09/2022	INSTINET	265,000	84,779		64,691	87,982	(41,653)	0	0	(41,653)	0	64,691	0	20,088	20,088	504		
46625H-10-0	JP MORGAN CHASE & CO		03/30/2022	Various	4,010,000	564,676		504,578	603,630	(129,063)	0	0	(129,063)	0	504,578	0	60,098	60,098	3,812		
539830-10-9	LOCKHEED MARTIN		03/18/2022	Various	2,019,000	876,454		778,694	687,718	58,431	0	0	58,431	0	778,694	0	97,760	97,760	5,160		
				S. G. COWEN SECURITIES																	
580135-10-1	MCDONALDS		02/01/2022	CORP.	1,106,000	284,538		232,060	296,485	(64,425)	0	0	(64,425)	0	232,060	0	52,478	52,478	0		
594918-10-4	MICROSOFT CORP		03/02/2022	Various	2,264,000	674,144		346,235	761,428	(415,193)	0	0	(415,193)	0	346,235	0	327,909	327,909	1,404		
701094-10-4	PARKER HANNIFIN		02/02/2022	VIRTU FINANCIAL	2,295,000	733,711		449,106	730,085	(280,979)	0	0	(280,979)	0	449,106	0	284,605	284,605	0		
717081-10-3	PFIZER INC		02/18/2022	Various	14,817,000	725,319		540,072	874,944	(334,872)	0	0	(334,872)	0	540,072	0	185,247	185,247	5,927		
74144T-10-8	T ROWE PRICE GROUP INC		02/18/2022	INSTINET	3,941,000	561,362		482,484	774,958	(292,475)	0	0	(292,475)	0	482,484	0	78,878	78,878	0		
742718-10-9	PROCTER & GAMBLE CO		02/08/2022	VIRTU FINANCIAL	1,000	157		84	164	(80)	0	0	(80)	0	84	0	73	73	1		
75513E-10-1	RAYTHEON CO RAYTEHON		03/18/2022	Various	10,479,000	1,027,242		824,178	880,738	(79,438)	0	0	(79,438)	0	824,178	0	203,064	203,064	5,344		
882508-10-4	TEXAS INSTRUMENTS		03/09/2022	INSTINET	510,000	88,281		68,487	76,707	(25,188)	0	0	(25,188)	0	68,487	0	19,793	19,793	468		
91324P-10-2	UNITEDHEALTH GROUP INC		03/09/2022	INSTINET	2,146,000	1,015,934		543,189	1,032,902	(531,416)	0	0	(531,416)	0	543,189	0	472,746	472,746	0		
949746-10-1	WELLS FARGO & CO		02/18/2022	Various	6,045,000	333,381		302,074	290,039	12,035	0	0	12,035	0	302,074	0	31,307	31,307	302		
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D	02/01/2022	Tax Free Exchange	234,479,000	8,987,266		8,987,266	10,176,389	(1,189,123)	0	0	(1,189,123)	0	8,987,266	0	0	0	0		
				S. G. COWEN SECURITIES																	
H84989-10-4	TE CONNECTIVITY LTD	D	02/01/2022	CORP.	5,264,000	746,112		430,021	849,294	(419,273)	0	0	(419,273)	0	430,021	0	316,091	316,091	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly																					
Traded						20,704,650	XXX	17,228,810	22,319,435	(5,536,557)	0	0	(5,536,557)	0	17,228,810	0	3,475,842	3,475,842	33,806	XXX	XXX
78462F-10-3	SPDR TRUST SERIES 1		02/18/2022	STIFEL NICHOLAS	3,684,000	1,672,439		1,132,123	1,749,753	(617,630)	0	0	(617,630)	0	1,132,123	0	540,316	540,316	6,029		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,672,439	XXX	1,132,123	1,749,753	(617,630)	0	0	(617,630)	0	1,132,123	0	540,316	540,316	6,029	XXX	XXX
5989999997. Total - Common Stocks - Part 4						22,377,089	XXX	18,360,933	24,069,188	(6,154,187)	0	0	(6,154,187)	0	18,360,933	0	4,016,158	4,016,158	39,835	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						22,377,089	XXX	18,360,933	24,069,188	(6,154,187)	0	0	(6,154,187)	0	18,360,933	0	4,016,158	4,016,158	39,835	XXX	XXX
5999999999. Total - Preferred and Common Stocks						22,377,089	XXX	18,360,933	24,069,188	(6,154,187)	0	0	(6,154,187)	0	18,360,933	0	4,016,158	4,016,158	39,835	XXX	XXX
6009999999 - Totals						843,606,014	XXX	844,022,269	802,285,564	(6,154,042)	(2,270,256)	0	(8,424,298)	0	834,515,005	0	6,767,261	6,767,261	10,392,259	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UQMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										24,928	0	0	34,420	XXX	34,420	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0 Short term investment from reverse repo program			2 C	28,128,544	28,128,544	04/01/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				28,128,544	28,128,544	XXX
9999999999 - Totals				28,128,544	28,128,544	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$6,089,844 Book/Adjusted Carrying Value \$6,089,844
2. Average balance for the year Fair Value \$5,936,412 Book/Adjusted Carrying Value \$5,936,412
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$28,128,544 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	DFC		1.A	1,875,000	1,875,000	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,022,727	1,022,727	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	1,280,009	1,280,009	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	4,714,286	4,714,286	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	3,465,000	3,465,000	06/20/2027
690353-7X-9	DFC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	07/05/2038
690353-W8-7	DFC		1.A	6,733,333	6,733,333	02/15/2028
690353-SC-2	DFC US Agency Floating Rate		1.A	1,578,921	1,578,921	06/15/2024
690353-XQ-5	DFC VRDN		1.A	2,333,334	2,333,334	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	731,434	731,434	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,376,500	2,376,500	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,609,420	9,609,420	01/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				36,819,964	36,819,964	XXX
0109999999. Total - U.S. Government Bonds				36,819,964	36,819,964	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	2,950,000	2,950,000	02/01/2031
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,950,000	2,950,000	XXX
607166-AB-1	MOBILE AL INDL DEV BRD REVENUE DEVELOPME		1.G FE	4,945,000	4,945,000	09/01/2031
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	8,080,000	8,080,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,930,000	1,930,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	7,065,000	7,065,000	05/01/2041
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	1,585,000	1,585,000	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,000,000	3,000,000	12/31/2023
67105Q-AA-3	OSL SANTA ROSA VRDN		1.B FE	5,500,000	5,500,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1.E FE	780,000	780,000	08/15/2022
95343P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION		1.E FE	7,800,000	7,800,000	12/01/2038
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,960,000	1,960,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				42,745,000	42,745,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				45,695,000	45,695,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	25,488,181	25,500,000	12/15/2022
12592B-AH-7	CNH INDUSTRIAL CAPITAL L		2.B FE	5,000,000	5,002,088	04/05/2022
12665Q-CQ-1	CVS CORP		2.B FE	1,189,372	1,190,981	12/01/2022
15189W-AN-0	CENTERPOINT		1.G FE	4,323,011	4,326,000	03/02/2023
172967-LG-4	CITIGROUP		1.G FE	7,972,596	7,974,534	04/25/2022
18550B-AH-1	CLECO POWER LLC		2.A FE	7,486,884	7,500,000	06/15/2023
22532Y-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	6,181,969	6,200,000	07/15/2022
30161N-AW-1	EXELON CORP		2.C FE	8,169,935	8,179,603	06/01/2022
340711-AV-2	FLORIDA GAS TRANSMISSION		2.B FE	1,561,449	1,561,777	07/15/2022
37045X-BY-1	GENERAL MOTORS FINL CO		2.C FE	7,021,021	7,031,434	06/30/2022
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
60920L-AE-4	MONDELEZ INTL HLDINGS NE		2.B FE	4,475,973	4,480,108	09/19/2022
62853Q-AV-9	MYLAN LABORATORIES INC		2.C FE	3,471,129	3,486,819	01/15/2023
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	11,353,674	11,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	9,156,946	9,152,000	03/11/2023
71426A-AH-1	PERNOD RICARD SA UNSPON ADR		2.A FE	10,286,945	10,316,775	07/15/2022
743263-AS-4	PROGRESS ENERGY INC		2.B FE	2,380,000	2,380,000	04/01/2022
80414L-2A-2	SAUDI ARABIAN OIL CO		1.F FE	2,450,491	2,451,868	04/16/2022
84240Q-HE-6	SOUTHERN CAL EDISON		1.G FE	5,601,333	5,600,000	06/13/2022
98978V-AB-9	ZOETIS INC		2.A FE	15,109,036	15,135,117	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				140,589,945	140,794,104	XXX
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A		1.B FE	1,601,236	1,603,523	11/15/2022
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,601,236	1,603,523	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				142,191,181	142,397,627	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				180,359,909	180,564,068	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				44,346,236	44,348,523	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				224,706,145	224,912,591	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			262	262	
9609999999. Total - Cash (Schedule E Part 1 type)				262	262	XXX
	BMW US Capital LLC CP		1.E	6,249,864	6,249,950	04/01/2022
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	37,970	37,970	
	LLOYDS BANK PLC CP		1.E	9,249,680	9,249,622	04/07/2022
	NATIONAL RURAL UTILITIES CP CP		1.A	4,998,897	4,998,778	04/18/2022
	NATIONAL RURAL UTILITIES CP CP		1.A	15,495,932	15,495,841	04/20/2022
	ROCKWELL AUTOMATION CP		1.A	6,999,123	6,998,040	04/12/2022
	ROCKWELL AUTOMATION CP		1.A	1,999,525	1,999,307	04/18/2022
	TOTALENERGIES CAP CANADA CP		1.E	4,999,916	4,999,444	04/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				50,030,907	50,028,952	XXX
9999999999 - Totals				274,737,314	274,941,805	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (3,132,768)

Book/Adjusted Carrying Value \$ (2,989,715)
2. Average balance for the year

Fair Value \$ 266,172,892

Book/Adjusted Carrying Value \$ 266,927,778

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					(974,672)	(1,418,294)	1,346,869	.XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,158,803	1,158,803	1,158,714	.XXX.
FIFTH THIRD BANK CINCINNATI, OH					3,010,944	57,496,771	(2,681,449)	.XXX.
HUNTINGTON BANK COLUMBUS, OH					660,170	660,159	660,148	.XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					3,318,846	3,324,554	3,327,255	.XXX.
PNC BANK CINCINNATI, OH					(8,522,711)	(9,153,160)	(4,015,485)	.XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			29,195	29,195	24,195	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(1,319,426)	52,098,028	(179,753)	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	(1,319,426)	52,098,028	(179,753)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(1,319,426)	52,098,028	(179,753)	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
.....	ARIZONA PUB SERV CP		.03/31/2022	0.560	.04/01/2022	5,499,914	86	0
.....	CONS EDISON CO CP		.03/31/2022	0.600	.04/06/2022	9,999,000	167	0
.....	EPD CP		.03/31/2022	0.550	.04/01/2022	11,999,817	183	0
.....	NATIONAL RURAL UTILITIES CP CP		.03/29/2022	0.440	.04/18/2022	4,998,778	183	0
.....	NATIONAL RURAL UTILITIES CP CP		.03/30/2022	0.460	.04/20/2022	15,495,841	396	0
.....	ORANGE ROCKLAND CP		.03/31/2022	0.640	.04/06/2022	3,999,573	71	0
.....	PINNACLE WEST CP		.03/31/2022	0.550	.04/01/2022	5,949,909	91	0
.....	ROCKWELL AUTOMATION CP		.03/22/2022	0.480	.04/12/2022	6,998,040	933	0
.....	ROCKWELL AUTOMATION CP		.03/23/2022	0.480	.04/18/2022	1,999,307	240	0
.....	BROOKFIELD BRP HOLDINGS' CP		.03/30/2022	0.770	.04/06/2022	14,997,754	642	0
.....	CANADIAN TIRE CORP LTD CP		.03/31/2022	0.750	.04/14/2022	9,997,083	208	0
.....	TOTALENERGIES CAP CANADA CP		.03/22/2022	0.400	.04/01/2022	4,999,444	556	0
.....	BMW US Capital LLC CP		.03/31/2022	0.290	.04/01/2022	6,249,950	50	0
.....	LLOYDS BANK PLC CP		.03/31/2022	0.210	.04/07/2022	9,249,622	54	0
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					112,434,032	3,860	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					112,434,032	3,860	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					112,434,032	3,860	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					112,434,032	3,860	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.01/01/2022	0.010		25,000	0	0
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					25,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT 1NS MONEY MARKET		.03/31/2022	0.010		89,347,381	0	1,928
8309999999	Subtotal - All Other Money Market Mutual Funds					89,347,381	0	1,928
.....								
.....								
.....								
.....								
8609999999	Total Cash Equivalents					201,806,413	3,860	1,928