



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code08360836NAIC Company Code92622Employer's ID Number31-1000236
(Current)(Prior)

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

Country of DomicileUnited States of America

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

Incorporated/Organized12/01/1980Commenced Business03/05/1981

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

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

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

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

Internet Website AddressWWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbling

OTHER

Matthew Reid Abernethy, VP	James Howard Acton Jr., VP	Gregory Scott Allhands, VP
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	Robert John DalSanto, 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	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, Sr VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	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, Sr VP	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

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

State ofOhio

County ofHamiltonSS:

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller
---	--	--

Subscribed and sworn to before me this
27th day of October, 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 SEPTEMBER 30, 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	17,451,188,404		17,451,188,404	14,083,492,755
2. Stocks:				
2.1 Preferred stocks	29,636,735		29,636,735	36,844,000
2.2 Common stocks	1,049,216,267	232,404,190	816,812,077	913,062,247
3. Mortgage loans on real estate:				
3.1 First liens	3,690,163,020		3,690,163,020	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 (\$17,700,094), cash equivalents (\$162,338,156) and short-term investments (\$38,448,368)	218,486,618		218,486,618	326,299,863
6. Contract loans (including \$ premium notes)	23,632,154		23,632,154	24,926,103
7. Derivatives	0		0	34,420
8. Other invested assets	441,739,471	5,000,000	436,739,471	428,042,696
9. Receivables for securities	24,835,387		24,835,387	6,726,310
10. Securities lending reinvested collateral assets	19,544,557		19,544,557	22,038,700
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	22,948,442,613	237,404,190	22,711,038,423	18,624,408,720
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	164,291,419	16,176,379	148,115,040	107,563,344
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,985,471		1,985,471	1,561,521
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	17,228,430		17,228,430	18,729,757
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,174,525		1,174,525	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	213,040,775	23,963,466	189,077,309	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	66,075	66,075	0	0
25. Aggregate write-ins for other than invested assets	11,311,746	4,080	11,307,666	14,082,046
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,358,067,266	277,614,190	23,080,453,076	18,856,670,230
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,383,371,621		1,383,371,621	680,895,618
28. Total (Lines 26 and 27)	24,741,438,887	277,614,190	24,463,824,697	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	11,307,666		11,307,666	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)	11,311,746	4,080	11,307,666	14,082,046

STATEMENT AS OF SEPTEMBER 30, 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 \$18,833,186,890 less \$ included in Line 6.3 (including \$ Modco Reserve)	18,833,186,890	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)	1,869,415,029	1,765,081,337
4. Contract claims:		
4.1 Life	16,583,777	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	203,807	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 \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$2,311,231 ceded	2,311,231	1,912,336
9.4 Interest Maintenance Reserve	5,341,001	17,011,247
10. Commissions to agents due or accrued-life and annuity contracts \$1,248,713 , accident and health \$ and deposit-type contract funds \$	1,248,713	840,238
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		160,361
13. Transfers to Separate Accounts due or accrued (net) (including \$(11,902,887) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(14,948,525)	(10,803,517)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,484,891	3,612,416
15.1 Current federal and foreign income taxes, including \$(1,956,159) on realized capital gains (losses)	14,555,655	12,640,910
15.2 Net deferred tax liability		
16. Unearned investment income	703,328	638,216
17. Amounts withheld or retained by reporting entity as agent or trustee	249,043	9,950,743
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	38,816,337	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	275,927,136	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	16,095,168	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	398,125	0
24.09 Payable for securities	110,606,725	12,334,934
24.10 Payable for securities lending	488,465,504	300,772,616
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	3,444,478	2,839,197
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,667,088,313	17,317,374,303
27. From Separate Accounts Statement	1,383,371,621	680,895,618
28. Total liabilities (Lines 26 and 27)	23,050,459,934	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)	333,456,699	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)	1,410,864,763	1,536,795,927
38. Totals of Lines 29, 30 and 37	1,413,364,763	1,539,295,927
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	24,463,824,697	19,537,565,848
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	1,910,202	2,736,949
2502. Payable for collateral on derivatives	1,432,028	
2503. Interest Payable - Policy and Contract Funds	102,248	102,248
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)	3,444,478	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 SEPTEMBER 30, 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	5,756,892,038	2,281,953,372	2,988,200,126
2. Considerations for supplementary contracts with life contingencies	457,225	850,751	850,751
3. Net investment income	586,751,753	474,493,533	670,539,499
4. Amortization of Interest Maintenance Reserve (IMR)	(494,547)	501,370	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	669,969	726,723	971,440
8.2 Charges and fees for deposit-type contracts	1,027	1,185	1,650
8.3 Aggregate write-ins for miscellaneous income	(2,764,015)	1,317,010	1,764,674
9. Totals (Lines 1 to 8.3)	6,341,513,450	2,759,843,944	3,663,312,408
10. Death benefits	101,844,094	110,194,761	152,078,256
11. Matured endowments (excluding guaranteed annual pure endowments)	1,553,139	1,547,445	2,114,578
12. Annuity benefits	367,314,251	346,093,362	451,745,093
13. Disability benefits and benefits under accident and health contracts	1,368,549	1,486,866	1,966,458
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	917,275,924	369,045,826	743,147,266
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	20,141,405	10,146,397	13,400,921
18. Payments on supplementary contracts with life contingencies	2,129,269	2,238,348	2,926,062
19. Increase in aggregate reserves for life and accident and health contracts	4,076,319,389	1,445,700,031	1,654,159,507
20. Totals (Lines 10 to 19)	5,487,946,020	2,286,453,036	3,021,538,141
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	123,883,596	52,857,318	69,269,152
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	77,612,626	72,632,986	100,834,616
24. Insurance taxes, licenses and fees, excluding federal income taxes	13,779,513	12,814,969	16,391,553
25. Increase in loading on deferred and uncollected premiums	1,337,290	105,105	110,956
26. Net transfers to or (from) Separate Accounts net of reinsurance	669,889,411	234,529,921	295,924,120
27. Aggregate write-ins for deductions	7,501,302	4,155,184	5,477,722
28. Totals (Lines 20 to 27)	6,381,949,758	2,663,548,519	3,509,546,260
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(40,436,308)	96,295,425	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)	(40,436,308)	96,295,425	153,766,148
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	63,616,899	34,339,204	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)	(104,053,207)	61,956,221	111,635,443
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$2,969,451 (excluding taxes of \$(3,233,679) transferred to the IMR)	4,109,815	17,349,588	6,785,640
35. Net income (Line 33 plus Line 34)	(99,943,392)	79,305,809	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)	(99,943,392)	79,305,809	118,421,083
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(41,402,789)	(129,780,155)	80,133,072	106,696,106
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	75,642,344	17,472,919	30,146,394
41. Change in nonadmitted assets	(57,698,519)	(92,974,139)	(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			(566,000)
44. Change in asset valuation reserve	86,786,908	(64,149,332)	(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)	(125,931,164)	19,788,329	342,495,078
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,413,364,763	1,216,589,178	1,539,295,927
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	10,364	25,174	36,158
08.302. Company owned life insurance	(2,774,379)	1,291,836	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)	(2,764,015)	1,317,010	1,764,674
2701. Pension Expense	2,963,245	3,281,708	4,341,393
2702. Securities Lending Interest Expense	4,526,768	872,960	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)	7,501,302	4,155,184	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 SEPTEMBER 30, 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	5,757,141,945	2,283,215,207	2,990,059,876
2. Net investment income	568,304,739	484,656,365	686,189,539
3. Miscellaneous income	681,361	2,218,103	2,474,269
4. Total (Lines 1 to 3)	6,326,128,045	2,770,089,675	3,678,723,684
5. Benefit and loss related payments	1,419,871,027	843,551,108	1,367,531,345
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	674,972,769	241,852,421	299,688,371
7. Commissions, expenses paid and aggregate write-ins for deductions	221,290,997	142,157,548	190,330,799
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 6,518,701 tax on capital gains (losses)	61,449,245	58,158,925	61,237,328
10. Total (Lines 5 through 9)	2,377,584,038	1,285,720,002	1,918,787,843
11. Net cash from operations (Line 4 minus Line 10)	3,948,544,007	1,484,369,673	1,759,935,841
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,498,430,957	1,975,632,016	2,857,434,688
12.2 Stocks	73,569,637	105,222,935	124,357,227
12.3 Mortgage loans	283,277,347	67,142,099	84,482,387
12.4 Real estate	0	0	0
12.5 Other invested assets	12,811,796	29,699,151	53,872,127
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(5,318)	(34,800)	(24,610)
12.7 Miscellaneous proceeds	100,765,934	224,303,623	57,249,879
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,968,850,353	2,401,965,024	3,177,371,698
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,939,916,167	3,310,414,264	3,990,181,024
13.2 Stocks	123,549,213	252,348,757	268,344,135
13.3 Mortgage loans	1,190,256,648	517,300,850	903,416,150
13.4 Real estate	0	0	0
13.5 Other invested assets	39,511,789	42,398,259	78,842,203
13.6 Miscellaneous applications	18,109,077	3,456,496	30,664,067
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,311,342,894	4,125,918,626	5,271,447,579
14. Net increase (or decrease) in contract loans and premium notes	(1,293,949)	(1,908,741)	(2,288,557)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,341,198,592)	(1,722,044,861)	(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	104,333,692	187,280,728	187,066,185
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	180,507,648	14,870,856	(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)	284,841,340	202,151,584	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) ..	(107,813,245)	(35,523,604)	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)	218,486,618	240,490,456	326,299,863

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

--	--	--	--

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	150,304,642	183,560,989	241,180,082
3. Ordinary individual annuities	5,407,145,360	2,010,957,560	2,585,750,539
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	218,312,393	106,346,785	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)	5,775,762,395	2,300,865,334	3,012,666,029
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	5,775,762,395	2,300,865,334	3,012,666,029
14. Deposit-type contracts	9,260,810,414	8,370,884,095	12,188,409,863
15. Total (Lines 13 and 14)	15,036,572,809	10,671,749,429	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	(99,943,392)	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>(99,943,392)</u>	<u>118,421,083</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,413,364,763	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>1,413,364,763</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 SEPTEMBER 30, 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 September 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended September 30, 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
059469-AF-3	464,859	446,455	18,404	446,455	406,207	06/30/2022
225470-M6-7	1,204,954	1,173,509	31,445	1,173,509	1,144,420	06/30/2022
61749W-AK-3	770,442	755,358	15,084	755,358	752,641	06/30/2022
12628L-AJ-9	1,049,465	981,024	68,441	981,024	980,659	09/30/2022
Total	XXX	XXX	133,374	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2022:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months573,892,191

2. 12 Months or Longer87,504,245

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

1. Less than 12 Months6,834,150,380

2. 12 Months or Longer643,294,053

(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 \$495.6 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.
- 7.1

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Western-Southern Life Assurance Company

- 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	—	—	—

* 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	(398,125)	—	(398,125)

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

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

STATEMENT AS OF SEPTEMBER 30, 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 \$2,350.0 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	15,630,053	15,630,053	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	69,370,031	69,370,031	—
(d) Excess Stock	7,948,916	7,948,916	—
(e) Aggregate Total (a+b+c+d)	92,949,000	92,949,000	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	2,350,000,000	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	15,630,053	15,630,053	—	—	—	—
2.	Class B	—	—	—	—	—	—

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,384,390,855	2,567,370,127	1,551,313,660
2. Current Year General Account Total Collateral Pledged	2,384,390,855	2,567,370,127	1,551,313,660
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)	2,567,555,437	2,630,446,208	1,551,351,542
2. Current Year General Account Maximum Collateral Pledged	2,567,555,437	2,630,446,208	1,551,351,542
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

(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	1,551,313,660	1,551,313,660	—	1,547,692,389
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,551,313,660	1,551,313,660	—	1,547,692,389
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	307,084,300	307,084,300	—
2. Funding Agreements	1,518,908,642	1,518,908,642	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,825,992,942	1,825,992,942	—

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

c. FHLB - Prepayment Obligations

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

STATEMENT AS OF SEPTEMBER 30, 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 September 30, 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	—	67,033	—	—	67,033
Bonds: Foreign government	—	90,821	—	—	90,821
Bonds: RMBS	—	520,223	—	—	520,223
Bonds: Exchange traded funds	6,511,050	—	—	—	6,511,050
Common stock: Unaffiliated	630,731,338	—	—	—	630,731,338
Common stock: Mutual funds	90,292,804	—	—	—	90,292,804
Preferred stock	—	29,636,735	—	—	29,636,735
Separate account assets *	22,710,340	41,175,034	—	—	63,885,374
Total assets at fair value	750,245,532	71,489,846	—	—	821,735,378

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Interest rate swaps	—	(398,125)	—	—	(398,125)
Total liabilities at fair value	—	(398,125)	—	—	(398,125)

*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, foreign government 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 interest rate swaps. 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 SEPTEMBER 30, 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	15,853,871,018	17,451,188,404	28,777,504	15,293,812,370	531,281,144	—	—
Common stock: Unaffiliated**	723,680,338	723,680,338	723,680,338	—	—	—	—
Common stock: Mutual funds	90,292,804	90,292,804	90,292,804	—	—	—	—
Preferred stock	29,636,735	29,636,735	—	29,636,735	—	—	—
Mortgage loans	3,449,126,127	3,690,163,020	—	—	3,449,126,127	—	—
Cash, cash equivalents, & short-term investments	218,894,288	218,486,618	218,894,288	—	—	—	—
Other invested assets: Surplus notes	45,538,932	46,859,853	—	45,538,932	—	—	—
Securities lending reinvested collateral assets	19,544,557	19,544,557	19,544,557	—	—	—	—
Separate account assets	1,282,341,428	1,383,371,621	38,724,675	1,218,863,328	24,753,425	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(14,982,033,346)	(14,025,294,271)	—	—	(14,982,033,346)	—	—
Derivative liabilities	(398,125)	(398,125)	—	(398,125)	—	—	—
Cash collateral payable	(1,432,028)	(1,432,028)	—	(1,432,028)	—	—	—
Separate account liabilities *	(1,407,640,202)	(1,289,723,982)	—	—	(1,407,640,202)	—	—
Securities lending liability	(488,465,504)	(488,465,504)	—	(488,465,504)	—	—	—

*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 interest rate swaps 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.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Separate Account Liabilities

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

D. Not applicable.

E. Not applicable.

21. Other Items.

C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak of coronavirus (“COVID-19”) and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation continues to evolve. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to mitigate the risks posed to business operations by disruptive incidents such as these..

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [] No [X]

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

AMOUNT

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

STATEMENT AS OF SEPTEMBER 30, 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	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes ☐ No ☒
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

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

1	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 ☒
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

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

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☒ No ☐
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] 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:

\$111,905,327
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	\$235,243,124
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$297,234,592	\$275,348,438
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$506,242,866	\$510,591,562
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 [X] No []
- 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 [X] No [] N/A []
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.

\$495,617,490

16.2

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

\$496,037,095

16.3

Total payable for securities lending reported on the liability page.

\$488,465,504

STATEMENT AS OF SEPTEMBER 30, 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With Securities Exchange Commission	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609		DS.....

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []

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

\$

42,433,031

1.13

Commercial Mortgages

\$

3,517,552,363

1.14

Total Mortgages in Good Standing

\$

3,559,985,394

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

\$

96,326,357

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

96,326,357

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

33,851,268

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

33,851,268

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

3,690,163,019

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 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				
1	Active Status (a)							
1. Alabama	AL	L	229,669	41,266,207	0		41,495,876	358,168
2. Alaska	AK	L	42,887	16,759,467	0		16,802,354	0
3. Arizona	AZ	L	709,984	178,637,957	0		179,347,941	1,424,465
4. Arkansas	AR	L	374,336	27,829,661	0		28,203,997	0
5. California	CA	L	5,684,501	775,608,015	0		781,292,516	3,718,910
6. Colorado	CO	L	280,548	152,122,766	0		152,403,314	633,035
7. Connecticut	CT	L	213,324	80,093,485	0		80,306,809	2,252,624
8. Delaware	DE	L	107,748	23,276,889	0		23,384,637	425,000
9. District of Columbia	DC	L	71,951	9,443,081	0		9,515,032	0
10. Florida	FL	L	9,216,548	414,578,974	0		423,795,522	8,375,346
11. Georgia	GA	L	1,470,823	129,765,605	0		131,236,428	893,004
12. Hawaii	HI	L	171,206	21,297,389	0		21,468,595	0
13. Idaho	ID	L	213,621	22,508,612	0		22,722,233	0
14. Illinois	IL	L	8,700,140	218,806,191	0		227,506,331	1,102,159
15. Indiana	IN	L	10,024,125	71,335,585	0		81,359,710	212,939
16. Iowa	IA	L	93,598	27,889,415	0		27,983,013	404,853
17. Kansas	KS	L	552,103	31,272,909	0		31,825,012	100,000
18. Kentucky	KY	L	7,062,918	62,692,010	0		69,754,928	0
19. Louisiana	LA	L	4,163,090	51,072,697	0		55,235,787	0
20. Maine	ME	L	15,314	34,106,351	0		34,121,665	739,210
21. Maryland	MD	L	1,473,170	119,155,727	0		120,628,897	1,117,703
22. Massachusetts	MA	L	37,147	327,565,743	0		327,602,890	10,214,106
23. Michigan	MI	L	5,508,464	192,263,946	0		197,772,410	953,478
24. Minnesota	MN	L	2,585,774	125,653,277	0		128,239,051	3,263,458
25. Mississippi	MS	L	968,035	19,695,941	0		20,663,976	44,009
26. Missouri	MO	L	2,163,245	74,806,343	0		76,969,588	1,550,701
27. Montana	MT	L	24,528	15,040,649	0		15,065,177	125,000
28. Nebraska	NE	L	46,952	11,972,153	0		12,019,105	250,000
29. Nevada	NV	L	341,881	44,657,538	0		44,999,419	767,228
30. New Hampshire	NH	L	16,345	69,055,595	0		69,071,940	1,191,639
31. New Jersey	NJ	L	1,558,303	210,089,451	0		211,647,754	1,289,516
32. New Mexico	NM	L	149,466	41,236,379	0		41,385,845	1,556,906
33. New York	NY	N	129,088	1,772,533	0		1,901,621	0
34. North Carolina	NC	L	13,202,655	146,635,966	0		159,838,621	3,203,822
35. North Dakota	ND	L	16,199	6,903,874	0		6,920,073	0
36. Ohio	OH	L	39,825,930	258,460,238	0		298,286,168	9,188,204,067
37. Oklahoma	OK	L	307,372	36,959,456	0		37,266,828	323,225
38. Oregon	OR	L	767,039	75,576,315	0		76,343,354	1,588,576
39. Pennsylvania	PA	L	15,716,949	221,866,881	0		237,583,830	2,212,206
40. Rhode Island	RI	L	11,006	24,120,049	0		24,131,055	599,267
41. South Carolina	SC	L	1,613,147	75,614,347	0		77,227,494	333,613
42. South Dakota	SD	L	23,786	7,165,683	0		7,189,469	0
43. Tennessee	TN	L	3,010,257	76,698,093	0		79,708,350	2,183,439
44. Texas	TX	L	3,516,569	535,030,065	0		538,546,634	11,581,084
45. Utah	UT	L	76,426	66,731,308	0		66,807,734	0
46. Vermont	VT	L	4,988	14,710,512	0		14,715,500	490,806
47. Virginia	VA	L	814,870	129,429,198	0		130,244,068	5,070,283
48. Washington	WA	L	1,579,761	163,957,216	0		165,536,977	1,298,548
49. West Virginia	WV	L	2,857,809	14,540,740	0		17,398,549	200,000
50. Wisconsin	WI	L	1,089,681	116,073,131	0		117,162,812	110,171
51. Wyoming	WY	L	23,559	10,651,481	0		10,675,040	447,850
52. American Samoa	AS	N					0	
53. Guam	GU	L	1,392				1,392	
54. Puerto Rico	PR	N	5,619	248,768			254,387	
55. U.S. Virgin Islands	VI	N	848				848	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	37,947	755,891	0	0	793,838	0
59. Subtotal	XXX		148,904,641	5,625,457,753	0	0	5,774,362,394	9,260,810,414
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		1,400,001				1,400,001	
94. Aggregate or other amounts not allocable by State.	XXX		0	0	0	0	0	0
95. Totals (Direct Business).	XXX		150,304,642	5,625,457,753	0	0	5,775,762,395	9,260,810,414
96. Plus Reinsurance Assumed.	XXX						0	
97. Totals (All Business).	XXX		150,304,642	5,625,457,753	0	0	5,775,762,395	9,260,810,414
98. Less Reinsurance Ceded.	XXX		17,807,127				17,807,127	
99. Totals (All Business) less Reinsurance Ceded	XXX		132,497,515	5,625,457,753	0	0	5,757,955,268	9,260,810,414
DETAILS OF WRITE-INS								
58001. Mexico	XXX		2,910				2,910	
58002. ZZZ - Other Alien	XXX		35,037	755,891			790,928	
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		37,947	755,891	0	0	793,838	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN 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 SEPTEMBER 30, 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 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	88-3192792				2378 Park Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	.94.000	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 The Western and Southern Life Insurance Co	Ownership	.98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	.OH.	NIA		Ownership	.4.500	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	.47.000	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	88-1583182				Broomfield SH Holding, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	.47.000	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	.47.000	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.	

STATEMENT AS OF SEPTEMBER 30, 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 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	47-3929236				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..	
.0836	Western-Southern Group	.00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	..NO..	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA		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	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	..NO..	
.0836	Western-Southern Group	.00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	..NO..	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA		Ownership	0.200	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				Flat 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	37.210	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	4.180	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	20.310	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	18.850	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	26.490	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 Master 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	31.840	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	40.910	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	21.980	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..	

STATEMENT AS OF SEPTEMBER 30, 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 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	31-1727947				Fort Washington PE Invest III 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	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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
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	FIWPEI IX GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA		Ownership	9.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FIWPEI IX GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI V GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA		Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FIWPEI VI GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA		Ownership	35.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIWPEI VII GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA		Ownership	30.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FIWPEI VIII GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA		Ownership	4.150	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FIWPEI VIII GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FIWPEI X GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA		Ownership	9.090	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FIWPEI X GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF SEPTEMBER 30, 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 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	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	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, 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	85-1503656				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	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	88-3437673				Hampton Roads Oz Fund	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Praire Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	88-3177929				HGI Multifamily Credit Fund	.VA	NIA	Western-Southern Life Assurance Co	Ownership	0.300	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	

STATEMENT AS OF SEPTEMBER 30, 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 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	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				Lytile Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.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	FWPEI 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				Northeast Cincinnati 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	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				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	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				PCE LP	GA	NIA	The Western and Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.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				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	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				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	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				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.NO.	

STATEMENT AS OF SEPTEMBER 30, 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 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	88-2173335				RealTerm Logistics Fund IV, LP	.MD.	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	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.	
.0836	Western-Southern Group	.00000	45-4354663				Siema 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	88-2045113				TA Dakota Land Partners, LLC	.WA.	NIA	WS Real Estate Holdings LLC	Ownership	62.000	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	88-3090843				Town Madison Holdings, LLC	.AL.	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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.	

STATEMENT AS OF SEPTEMBER 30, 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 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	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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	RE		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA		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	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA		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	Ownership	90.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA		Ownership	50.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA		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	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA		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	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA		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 SEPTEMBER 30, 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

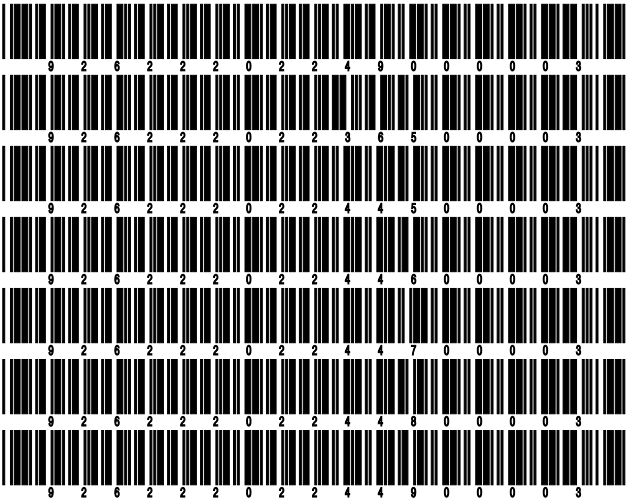
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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	1,115,285,762	880,030,778
2.2 Additional investment made after acquisition	74,970,886	23,385,372
3. Capitalized deferred interest and other		0
4. Accrual of discount	370,530	0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals	(53,898)	0
7. Deduct amounts received on disposals	283,277,347	84,482,387
8. Deduct amortization of premium and mortgage interest points and commitment fees	74,538	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)	3,690,163,024	2,782,941,629
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	3,690,163,024	2,782,941,629
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	3,690,163,024	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	2,410,954	15,065,346
2.2 Additional investment made after acquisition	37,100,835	63,776,857
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	394	587
5. Unrealized valuation increase (decrease)	(17,932,492)	14,844,008
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	12,811,796	53,872,127
8. Deduct amortization of premium and depreciation	71,121	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)	441,739,472	433,042,698
12. Deduct total nonadmitted amounts	5,000,000	5,000,000
13. Statement value at end of current period (Line 11 minus Line 12)	436,739,472	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	6,063,465,380	4,258,525,159
3. Accrual of discount	24,508,504	22,754,691
4. Unrealized valuation increase (decrease)	(146,028,992)	153,290,407
5. Total gain (loss) on disposals	(5,322,275)	43,131,543
6. Deduct consideration for bonds and stocks disposed of	2,574,934,856	3,002,877,488
7. Deduct amortization of premium	69,923,923	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	4,143,524	6,792,169
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,934,262	21,085,573
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,530,041,440	15,239,486,864
12. Deduct total nonadmitted amounts	232,404,190	206,087,829
13. Statement value at end of current period (Line 11 minus Line 12)	18,297,637,250	15,033,399,035

STATEMENT AS OF SEPTEMBER 30, 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)	10,038,177,642	1,368,526,746	1,530,279,575	245,086,897	8,757,117,247	10,038,177,642	10,121,511,710	7,966,710,966
2. NAIC 2 (a)	5,415,797,103	3,500,030,687	3,289,397,921	(231,573,605)	5,055,478,489	5,415,797,103	5,394,856,264	4,642,894,697
3. NAIC 3 (a)	1,457,616,713	83,257,410	43,165,566	(18,637,742)	1,196,087,551	1,457,616,713	1,479,070,815	1,061,749,487
4. NAIC 4 (a)	491,864,257	94,880,745	22,186,065	(23,907,578)	439,814,623	491,864,257	540,651,359	461,563,344
5. NAIC 5 (a)	69,478,858	20,217,314	5,526,897	15,911,267	45,979,510	69,478,858	100,080,542	37,260,540
6. NAIC 6 (a)	10,565,716	0	614	(85,826)	11,944,225	10,565,716	10,479,276	9,999,381
7. Total Bonds	17,483,500,289	5,066,912,902	4,890,556,638	(13,206,587)	15,506,421,645	17,483,500,289	17,646,649,966	14,180,178,415
PREFERRED STOCK								
8. NAIC 1	85,135	0	93,926	8,791	96,982	85,135	0	
9. NAIC 2	38,122,637	0	7,293,688	(1,192,213)	41,200,720	38,122,637	29,636,736	36,844,000
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	38,207,772	0	7,387,614	(1,183,422)	41,297,702	38,207,772	29,636,736	36,844,000
15. Total Bonds and Preferred Stock	17,521,708,061	5,066,912,902	4,897,944,252	(14,390,009)	15,547,719,347	17,521,708,061	17,676,286,702	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 \$195,461,562 ; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	38,448,368	xxx	38,448,368	85,708	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	38,448,368	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)	38,448,368	25,235,298
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,448,368	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	0
3.	Unrealized Valuation increase/(decrease)	(407,617)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	413,622
6.	Considerations received/(paid) on terminations	438,550
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(398,120)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(398,120)

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.....	(398, 125)
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)	(398, 125)
4.	Part D, Section 1, Column 6	0
5.	Part D, Section 1, Column 7	(398, 125)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(398, 125)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(398, 125)
10.	Part D, Section 1, Column 9	0
11.	Part D, Section 1, Column 10	(398, 125)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	298, 340
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	298, 340
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	15,584,466,581	10,175,323,308
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	11,860	21,378
6. Deduct consideration received on disposals	15,718,084,092	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)	162,338,156	295,943,807
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	162,338,156	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 SEPTEMBER 30, 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	3,697,543	83,138,300
1262	PITTSBURGH	PA		02/03/2022	4.760	.0	4,208,389	23,028,720
1263	WEST PALM BEACH	FL		03/01/2022	4.300	.0	13,442,989	78,688,150
1264	BLOOMINGDALE	GA		03/02/2022	3.500	.0	6,679,351	37,387,160
1267	ORLANDO	FL		03/21/2022	4.100	.0	2,518,019	29,084,280
1277	SAN DIEGO	CA		07/08/2022	4.760	30,000,000	.0	57,000,000
1278	BROOMFIELD	CO		07/26/2022	4.300	23,400,000	.0	36,800,000
1279	BROOMFIELD	CO		07/26/2022	5.100	2,880,335	663,940	13,451,520
1280	PHOENIX	AZ		07/27/2022	4.920	50,077,340	.0	91,100,000
1281	MANAHAWIK IN	NJ		07/28/2022	5.150	47,100,000	.0	67,600,000
1282	ALBUQUERQUE	NM		07/28/2022	4.900	28,500,000	.0	50,200,000
1283	COLUMBUS	OH		08/08/2022	4.950	67,500,000	.0	97,300,000
1284	RENO	NV		08/12/2022	4.800	60,500,000	.0	105,000,000
1285	DALLAS	TX		08/26/2022	5.150	58,000,000	.0	101,100,000
1286	SAVANNAH	GA		09/08/2022	4.200	560,495	2,041,245	24,937,950
1287	BOYNTON BEACH	FL		09/12/2022	5.260	37,500,000	.0	73,300,000
1288	LEBANON	OH		09/16/2022	5.250	22,000,000	.0	35,210,000
1289	CHATTANOOGA	TN		09/22/2022	5.160	40,150,000	.0	70,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						468,168,170	33,251,476	1,075,126,080
0899999. Total Mortgages in good standing						468,168,170	33,251,476	1,075,126,080
1699999. Total - Restructured Mortgages						0	0	0
000325311	SAPULPA	OK		07/30/2022	4.315	.479	.0	176,430
000325315	CAMDEN	NJ		06/30/2022	7.451	19,975	.0	80,000
000325319	WAKE FOREST	NC		06/30/2022	4.069	40,611	.0	226,807
000325323	LA GRANGE	NC		07/31/2022	4.053	11,826	.0	190,000
000325325	LEXINGTON	KY		08/31/2022	4.315	158	.0	183,664
000325338	INTERLACHEN	FL		06/30/2022	7.057	12,456	.0	150,000
000325345	LAFAYETTE	IN		06/30/2022	4.315	7,374	.0	232,905
000325352	SOUTH HOLLAND	IL		06/30/2022	4.591	6,642	.0	161,449
000325373	KOKOMO	IN		08/31/2022	6.204	282	.0	162,690
000325378	GIDDINGS	TX		08/31/2022	5.821	349	.0	133,000
000325395	WINSTON SALEM	NC		07/31/2022	3.538	8,394	.0	216,362
000325406	PITTSFIELD	MA		06/30/2022	4.324	39,186	.0	230,000
000325409	WALDORF	MD		06/30/2022	4.996	43,173	.0	388,599
000325419	KIRKWOOD	PA		07/31/2022	4.316	5,693	.0	305,696
000325428	ANNISTON	AL		06/30/2022	3.960	3,414	.0	120,738
000325441	HUTCHINSON	MN		07/31/2022	6.286	3,883	.0	183,200
000325443	INDIANAPOLIS	IN		07/30/2022	4.317	166	.0	255,280
000325447	JAMAICA	NY		06/30/2022	4.951	45,137	.0	630,000
000325453	LOUISVILLE	KY		07/31/2022	4.693	6,497	.0	187,262
000325473	PHILADELPHIA	PA		07/31/2022	5.255	20,118	.0	168,000
000325488	BRUNSWICK	OH		06/30/2022	4.607	5,565	.0	337,068
000325508	COATESVILLE	PA		06/30/2022	4.055	23,258	.0	588,806
000325519	HOMESTEAD	FL		06/30/2022	4.170	530	.0	474,327
000325552	ROTTERDAM	NY		08/31/2022	4.062	267	.0	172,248
000325565	Chicopee	MA		07/30/2022	4.192	337	.0	288,997
000325585	CHICAGO	IL		06/30/2022	3.924	7,994	.0	291,030
000325587	FLORISSANT	MO		06/30/2022	5.080	7,390	.0	237,634
000325625	REDFORD	MI		07/31/2022	5.847	7,492	.0	135,286
000325631	WICHITA FALLS	TX		06/30/2022	5.209	11,936	.0	273,741
000325637	MESA	AZ		06/30/2022	5.464	30,519	.0	526,698
000325638	CHICAGO	IL		06/30/2022	5.463	23,179	.0	150,000
000325650	BALTIMORE	MD		06/30/2022	5.464	21,238	.0	160,000
000325659	KISSIMEE	FL		07/31/2022	3.797	11,689	.0	315,799
000325689	LEHIGH ACRES	FL		06/30/2022	5.846	11,274	.0	395,992
000325695	DEER PARK	NY		06/30/2022	5.080	.0	.0	645,421
000325700	BAYTOWN	TX		06/30/2022	5.080	27,636	.0	200,000
000325723	PLAQUEMINE	LA		06/30/2022	4.500	8,230	.0	223,527
000325742	INDIANAPOLIS	IN		08/31/2022	3.981	200	.0	202,314
000325745	NEWARK	DE		06/30/2022	4.074	15,167	.0	431,553
000325748	PORTLAND	OR		08/31/2022	3.946	321	.0	215,000
000325782	RIGHTON PARK	IL		06/30/2022	4.069	5,264	.0	257,061
000325788	WOODBRIIDGE	NJ		08/31/2022	4.825	205	.0	314,879
000325815	PETERSBURG	VA		07/31/2022	5.597	6,516	.0	305,000

STATEMENT AS OF SEPTEMBER 30, 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	2 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
	City	State						
000325824	LANDOVER	MD		07/31/2022	4.240	6,250	.0	335,000
000325866	CINCINNATI	OH		07/30/2022	3.964	.374	.0	301,619
000325871	CEDAR RAPIDS	IA		06/30/2022	4.483	3,943	.0	155,000
000325873	ASHEBORO	NC		06/30/2022	7.337	10,962	.0	78,300
000325885	JASPER	TX		06/30/2022	4.952	3,121	.0	178,000
000325890	ALVARADO	TX		06/30/2022	4.717	11,896	.0	211,761
000325899	SINTON	TX		08/31/2022	4.325	3,507	.0	132,720
000325900	ALLENDALE	SC		08/31/2022	4.464	.329	.0	108,000
000325905	WALDORF	MD		06/30/2022	4.053	18,786	.0	345,000
000325909	SAN ANTONIO	TX		07/30/2022	4.198	160	.0	247,072
000325950	CORNING	NY		08/31/2022	6.674	102	.0	89,000
000325969	BALTIMORE	MD		06/30/2022	4.824	33,433	.0	271,029
000325971	VON ORMY	TX		08/31/2022	6.802	440	.0	301,615
000325973	CARY	IL		06/30/2022	4.466	49,251	.0	355,000
000325994	LOGANSPOUT	IN		07/31/2022	6.802	2,475	.0	106,226
000326006	LEVITTOWN	PA		06/30/2022	6.289	6,825	.0	345,000
000326025	SALT LAKE CITY	UT		08/31/2022	3.958	1,292	.0	649,812
000326027	BOWIE	MD		08/31/2022	4.317	732	.0	442,000
000326057	FARGO	ND		06/30/2022	4.074	10,630	.0	619,000
000326061	PLAINFIELD	IL		06/30/2022	4.950	17,652	.0	325,894
000326068	NEENAH	WI		08/31/2022	4.068	293	.0	207,783
000326084	ASTON	PA		07/31/2022	4.565	21,026	.0	418,807
000326086	FORT WAYNE	IN		07/30/2022	4.951	535	.0	255,281
000326100	THORNTON	CO		06/30/2022	5.010	8,303	.0	476,485
000326127	BAKERSFIELD	CA		07/30/2022	4.437	221	.0	332,168
000326136	EMERY	UT		06/30/2022	5.774	4,218	.0	175,000
000326138	STICKLERVILLE	NJ		06/30/2022	4.054	9,370	.0	293,194
000326141	YODER	CO		08/31/2022	3.961	506	.0	239,317
000326166	RUSKIN	FL		06/30/2022	3.811	8,674	.0	353,636
000326167	LANHAM	MD		08/31/2022	4.822	1,123	.0	408,914
000326233	NORTH CHESTERFIELD	VA		06/30/2022	3.940	36,464	.0	410,000
000326252	BATON ROUGE	LA		08/31/2022	5.260	402	.0	219,138
000326261	PEORIA	IL		07/31/2022	3.672	5,378	.0	108,008
000326266	SHELBY TOWNSHIP	MI		06/30/2022	4.975	4,046	.0	245,900
000326268	SOUTHPORT	NC		08/31/2022	4.199	1,574	.0	463,924
000326271	SOCORRO	TX		06/30/2022	2.968	38,158	.0	160,290
000326275	JERSEY SHORE	PA		06/30/2022	6.034	3,989	.0	210,886
000326281	STOUGHTON	MA		06/30/2022	4.459	10,776	.0	400,000
000326286	HYATTSVILLE	MD		07/31/2022	3.938	8,961	.0	295,000
000326295	AVONDALE	AZ		08/31/2022	5.513	536	.0	447,955
000326308	OPELOUSAS	LA		08/31/2022	6.789	232	.0	112,000
000326317	ROSEDALE	MD		06/30/2022	3.924	8,722	.0	326,900
000326326	ROMEVILLE	IL		08/31/2022	3.962	1,287	.0	313,194
000326334	READFIELD	ME		06/30/2022	4.591	12,357	.0	218,345
000326375	KENMORE	WA		08/31/2022	3.963	479	.0	504,610
000326377	LANHAM	MD		06/30/2022	3.811	7,941	.0	370,000
000326381	GRANTS PASS	OR		06/30/2022	4.743	2,762	.0	288,000
000326386	SOUTH BEND	IN		06/30/2022	4.975	3,650	.0	107,872
000326387	LAKEWOOD	CO		06/30/2022	4.590	9,247	.0	553,629
000326399	EPSOM	NH		07/30/2022	3.810	208	.0	352,727
000326405	MILLVILLE	NJ		06/30/2022	4.198	11,348	.0	220,159
000326408	SILVER SPRING	MD		08/31/2022	3.720	634	.0	524,196
000326437	PUYALLUP	WA		08/31/2022	4.733	1,692	.0	808,123
000326441	CORTLANDT MANOR	NY		06/30/2022	4.733	616	.0	525,000
000326455	JONESBURG	MO		06/30/2022	5.769	7,989	.0	191,484
000326463	MOBILE	AL		08/31/2022	5.779	796	.0	189,863
000326471	WESTAMPTON	NJ		06/30/2022	5.646	5,296	.0	232,345
000326491	KING GEORGE	VA		08/31/2022	4.318	1,240	.0	300,000
000326496	SOUTHAVEN	MS		06/30/2022	5.701	63,882	.0	202,000
000326505	WARNER ROBINS	GA		06/30/2022	5.649	3,242	.0	184,086
000326550	HOUSTON	TX		08/31/2022	3.964	553	.0	290,000
000326553	BARTLETT	IL		07/31/2022	4.822	18,745	.0	326,475
000326576	DOLTON	IL		08/31/2022	3.937	251	.0	166,193
000326585	GLEN BURNIE	MD		08/31/2022	3.556	1,103	.0	297,452
000326594	BEDFORD HEIGHTS	OH		06/30/2022	4.069	5,023	.0	202,488

STATEMENT AS OF SEPTEMBER 30, 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						
000326596	HI ALEAH	FL		06/30/2022	4.196	23,198	.0	505,000
000326611	TEMPE	AZ		06/30/2022	3.935	23,333	.0	390,000
000326665	SAINT MARTINVILLE	LA		08/31/2022	4.706	741	.0	280,206
000326695	BRANDYWINE	MD		06/30/2022	4.824	14,878	.0	544,598
000326713	MANHATTAN	KS		06/30/2022	4.566	8,733	.0	184,000
000326734	CORDOVA	TN		06/30/2022	3.819	31,924	.0	408,078
000326771	MIAMI	FL		08/31/2022	5.206	28,810	.0	385,804
000326776	SPRINGDALE	AR		06/30/2022	5.332	7,470	.0	210,433
000326785	CLARKSVILLE	TN		06/30/2022	4.182	3,376	.0	252,000
000326791	LEHIGH ACRES	FL		06/30/2022	3.670	11,319	.0	330,000
000326800	LAKE WORTH	FL		06/30/2022	3.542	16,321	.0	275,000
000326806	BELLMAWR	NJ		06/30/2022	3.175	27,881	.0	260,142
000326818	SAN ANTONIO	TX		08/31/2022	5.079	413	.0	273,349
000326826	CAPE CORAL	FL		06/30/2022	5.462	10,136	.0	562,000
000326846	TURLOCK	CA		06/30/2022	4.053	9,991	.0	418,917
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						1,236,750	0	36,329,865
000325594	MOUNT AUBURN	IL		06/30/2022	4.953	5,423	.0	125,737
000325606	MARRERO	LA		08/31/2022	5.335	7,284	.0	155,000
000325709	HAMMOND	LA		06/30/2022	4.952	9,907	.0	250,000
000326646	SYRACUSE	NY		06/30/2022	3.941	4,172	.0	122,900
000326706	MIDDLEBURG	FL		06/30/2022	5.463	30,209	.0	267,000
000326710	PENDLETON	SC		06/30/2022	4.950	10,184	.0	215,255
000326724	WINDBER	PA		07/31/2022	4.438	14,980	.0	136,627
000326781	BERRYVILLE	AR		06/30/2022	3.926	3,789	.0	113,323
000326796	CHERRY VALLEY	AR		06/30/2022	3.542	4,776	.0	227,962
000326820	LOGANSPOUT	IN		08/31/2022	5.718	5,232	.0	205,523
000326845	WILLIAMSTON	SC		07/31/2022	4.951	5,407	.0	230,106
000326849	LINCOLN	DE		06/30/2022	5.335	5,031	.0	230,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						106,392	0	2,279,433
2499999. Total - Mortgages with overdue interest over 90 days						1,343,142	0	38,609,298
000325365	JANESVILLE	WI		06/30/2022	5.093	10,246	.0	290,000
000325380	ALBANY	IN		08/31/2022	6.835	140	.0	73,339
000325579	NORTH BRANFORD	CT		08/31/2022	4.052	27,968	.0	435,843
000325647	WHITESBORO	NY		08/31/2022	5.208	120	.0	112,000
000325856	LAREDO	TX		08/31/2022	6.326	231	.0	278,723
000325892	INDIANAPOLIS	IN		08/31/2022	6.685	2,269	.0	158,761
000326130	ELMONT	NY		08/31/2022	4.052	34,245	.0	670,000
000326211	LAREDO	TX		08/31/2022	6.027	7,926	.0	179,439
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						83,145	0	2,198,105
3299999. Total - Mortgages in the process of foreclosure						83,145	0	2,198,105
3399999 - Totals						469,594,458	33,251,476	1,115,933,483

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					
1173	AMERICAN CANYON	CA		11/14/2012	09/16/2022	30,369,285	0	0	0	0	0	0	29,496,330	29,496,330	0	0	0
0199999. Mortgages closed by repayment						30,369,285	0	0	0	0	0	0	29,496,330	29,496,330	0	0	0
1151	LORTON	VA		09/28/2009		10,523,766	0	0	0	0	0	0	622,313	622,313	0	0	0
1166	PUYALLUP	WA		02/24/2012		12,798,313	0	0	0	0	0	0	243,664	243,664	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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	
---	----------	--	---	---	---	---	--	--	--	--	--	--	----	----	----	----	--

STATEMENT AS OF SEPTEMBER 30, 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
000326021	DAYTONA BEACH	FL		05/02/2022		.0	.0	.55	.0	.0	.55	.0	1,851	1,851	.0	.0	.0
000326728	NEW CASTLE	DE		05/02/2022		.0	.0	.216	.0	.0	.216	.0	7,259	7,259	.0	.0	.0
000325314	MADISON	IN		05/02/2022		.0	.0	.8	.0	.0	.8	.0	285	285	.0	.0	.0
000325854	WILLIAMSTOWN	KY		05/02/2022		.0	.0	.22	.0	.0	.22	.0	736	736	.0	.0	.0
000326573	BELLINGHAM	WA		05/02/2022		.0	.0	.23	.0	.0	.23	.0	784	784	.0	.0	.0
000326261	PEORIA	IL		05/02/2022		.0	.0	.717	.0	.0	.717	.0	24,152	24,152	.0	.0	.0
000325637	MESA	AZ		05/02/2022		.0	.0	1,956	.0	.0	1,956	.0	65,998	65,998	.0	.0	.0
000325311	SAPULPA	OK		05/02/2022		.0	.0	.38	.0	.0	.38	.0	1,280	1,280	.0	.0	.0
000326401	FAYETTEVILLE	NC		05/02/2022		.0	.0	.35	.0	.0	.35	.0	1,171	1,171	.0	.0	.0
000325921	CANTON	OH		05/02/2022		.0	.0	.68	.0	.0	.68	.0	2,294	2,294	.0	.0	.0
000326275	JERSEY SHORE	PA		05/02/2022		.0	.0	.4	.0	.0	.4	.0	157	157	.0	.0	.0
000325325	LEXINGTON	KY		05/02/2022		.0	.0	.5	.0	.0	.5	.0	158	158	.0	.0	.0
000325865	SOUTH BEND	IN		05/02/2022		.0	.0	.9	.0	.0	.9	.0	307	307	.0	.0	.0
000326415	STICKNEY	IL		05/02/2022		.0	.0	.79	.0	.0	.79	.0	2,660	2,660	.0	.0	.0
000326103	LAUREL	MD		05/02/2022		.0	.0	.35	.0	.0	.35	.0	1,190	1,190	.0	.0	.0
000325338	INTERLACHEN	FL		05/02/2022		.0	.0	.8	.0	.0	.8	.0	320	320	.0	.0	.0
000326713	MANHATTAN	KS		05/02/2022		.0	.0	1,033	.0	.0	1,033	.0	34,835	34,835	.0	.0	.0
000325636	BURGETTSTOWN	PA		05/02/2022		.0	.0	.12	.0	.0	.12	.0	408	408	.0	.0	.0
000326429	NEWBURGH	IN		05/02/2022		.0	.0	.53	.0	.0	.53	.0	1,787	1,787	.0	.0	.0
000326359	PASCO	WA		05/02/2022		.0	.0	.128	.0	.0	.128	.0	4,320	4,320	.0	.0	.0
000326260	CHARLOTTE HALL	MD		05/02/2022		.0	.0	.148	.0	.0	.148	.0	4,996	4,996	.0	.0	.0
000325326	MONTPELIER	ID		05/02/2022		.0	.0	.44	.0	.0	.44	.0	1,495	1,495	.0	.0	.0
000325638	CHICAGO	IL		05/02/2022		.0	.0	.553	.0	.0	.553	.0	18,729	18,729	.0	.0	.0
000326129	PARMA HEIGHTS	OH		05/02/2022		.0	.0	.100	.0	.0	.100	.0	3,367	3,367	.0	.0	.0
000326427	GOOSE CREEK	SC		05/02/2022		.0	.0	.9	.0	.0	.9	.0	294	294	.0	.0	.0
000325498	COLUMBUS	OH		05/02/2022		.0	.0	.19	.0	.0	.19	.0	626	626	.0	.0	.0
000326274	SOUTH RIVER	NJ		05/02/2022		.0	.0	.118	.0	.0	.118	.0	3,988	3,988	.0	.0	.0
000325866	CINCINNATI	OH		05/02/2022		.0	.0	.56	.0	.0	.56	.0	1,877	1,877	.0	.0	.0
000325484	JACKSON	MS		05/02/2022		.0	.0	.28	.0	.0	.28	.0	951	951	.0	.0	.0
000325409	WALDORF	MD		05/02/2022		.0	.0	1,930	.0	.0	1,930	.0	65,170	65,170	.0	.0	.0
000326102	EL CAMPO	TX		05/02/2022		.0	.0	.58	.0	.0	.58	.0	1,943	1,943	.0	.0	.0
000325796	MONTGOMERY	AL		05/02/2022		.0	.0	.14	.0	.0	.14	.0	480	480	.0	.0	.0
000326116	ROANOKE	VA		05/02/2022		.0	.0	.99	.0	.0	.99	.0	3,338	3,338	.0	.0	.0
000325782	RIGHTON PARK	IL		05/02/2022		.0	.0	.542	.0	.0	.542	.0	18,280	18,280	.0	.0	.0
000325540	MAYS LANDING	NJ		05/02/2022		.0	.0	.91	.0	.0	.91	.0	3,063	3,063	.0	.0	.0
000326414	NORTH LAS VEGAS	NV		05/02/2022		.0	.0	.21	.0	.0	.21	.0	722	722	.0	.0	.0
000326794	SUNRISE	FL		05/02/2022		.0	.0	.224	.0	.0	.224	.0	7,536	7,536	.0	.0	.0
000325616	ENGLAND	AR		05/02/2022		.0	.0	.6	.0	.0	.6	.0	196	196	.0	.0	.0
000326184	HENDERSON	NV		05/02/2022		.0	.0	.22	.0	.0	.22	.0	742	742	.0	.0	.0
000325900	ALLENDALE	SC		05/02/2022		.0	.0	.10	.0	.0	.10	.0	329	329	.0	.0	.0
000326324	BAKERSFIELD	CA		05/02/2022		.0	.0	.103	.0	.0	.103	.0	3,455	3,455	.0	.0	.0
000325318	READING	PA		05/02/2022		.0	.0	.12	.0	.0	.12	.0	389	389	.0	.0	.0
000325844	CHARLOTTE	NC		05/02/2022		.0	.0	.75	.0	.0	.75	.0	2,530	2,530	.0	.0	.0
000326622	COIPENS	SC		05/02/2022		.0	.0	.6	.0	.0	.6	.0	190	190	.0	.0	.0
000325546	LUCAMA	NC		05/02/2022		.0	.0	.9	.0	.0	.9	.0	313	313	.0	.0	.0
000325788	WOODBIDGE	NJ		05/02/2022		.0	.0	.6	.0	.0	.6	.0	205	205	.0	.0	.0
000326171	MADISON	IL		05/02/2022		.0	.0	.26	.0	.0	.26	.0	892	892	.0	.0	.0
000325830	BOLINGBROOK	IL		05/02/2022		.0	.0	.32	.0	.0	.32	.0	1,072	1,072	.0	.0	.0
000326268	SOUTHPORT	NC		05/02/2022		.0	.0	.47	.0	.0	.47	.0	1,574	1,574	.0	.0	.0
000325317	BURTON	MI		05/02/2022		.0	.0	.4	.0	.0	.4	.0	147	147	.0	.0	.0
000325559	E GREENBUSH	NY		05/02/2022		.0	.0	.327	.0	.0	.327	.0	10,996	10,996	.0	.0	.0
000326408	SILVER SPRING	MD		05/02/2022		.0	.0	.19	.0	.0	.19	.0	634	634	.0	.0	.0
000326781	BERRYVILLE	AR		05/02/2022		.0	.0	.17	.0	.0	.17	.0	600	600	.0	.0	.0
000326706	MIDDLEBURG	FL		05/02/2022		.0	.0	.10	.0	.0	.10	.0	371	371	.0	.0	.0
000325859	KRUM	TX		05/02/2022		.0	.0	.22	.0	.0	.22	.0	750	750	.0	.0	.0
000326793	PRINCETON	TX		05/02/2022		.0	.0	.152	.0	.0	.152	.0	5,107	5,107	.0	.0	.0
000325617	ALLIANCE	OH		05/02/2022		.0	.0	.67	.0	.0	.67	.0	2,252	2,252	.0	.0	.0
000326718	SAINT ALBANS	WV		05/02/2022		.0	.0	.13	.0	.0	.13	.0	441	441	.0	.0	.0
000326551	NOBLESVILLE	IN		05/02/2022		.0	.0	.37	.0	.0	.37	.0	1,232	1,232	.0	.0	.0
000325380	ALBANY	IN		05/02/2022		.0	.0	.4	.0	.0	.4	.0	140	140	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 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
000325929	BALTIMORE	MD		05/02/2022		.0	.0	.10	.0	.0	.10	.0	.346		.346	.0	.0
000326648	SHELTON	CT		05/02/2022		.0	.0	.36	.0	.0	.36	.0	1,214		1,214	.0	.0
000325394	WENDELL	NC		05/02/2022		.0	.0	.227	.0	.0	.227	.0	7,659		7,659	.0	.0
000325319	WAKE FOREST	NC		05/02/2022		.0	.0	.510	.0	.0	.510	.0	17,273		17,273	.0	.0
000325915	SAINT LOUIS	MO		05/02/2022		.0	.0	.77	.0	.0	.77	.0	2,580		2,580	.0	.0
000325450	LAUREL	MS		05/02/2022		.0	.0	.159	.0	.0	.159	.0	5,362		5,362	.0	.0
000325463	LANCASTER	OH		05/02/2022		.0	.0	.15	.0	.0	.15	.0	494		494	.0	.0
000326565	GLEN BURNIE	MD		05/02/2022		.0	.0	.129	.0	.0	.129	.0	4,335		4,335	.0	.0
000326649	HOUSTON	TX		05/02/2022		.0	.0	.8	.0	.0	.8	.0	258		258	.0	.0
000326780	GRANITE FALLS	NC		05/02/2022		.0	.0	.211	.0	.0	.211	.0	7,106		7,106	.0	.0
000326240	NORTON	OH		05/02/2022		.0	.0	.21	.0	.0	.21	.0	691		691	.0	.0
000326337	BALL GROUND	GA		05/02/2022		.0	.0	.63	.0	.0	.63	.0	2,110		2,110	.0	.0
000326579	EASLEY	SC		05/02/2022		.0	.0	.29	.0	.0	.29	.0	985		985	.0	.0
000325786	BARNEGAT	NJ		05/02/2022		.0	.0	.145	.0	.0	.145	.0	4,886		4,886	.0	.0
000325474	PATERSON	NJ		05/02/2022		.0	.0	.158	.0	.0	.158	.0	5,326		5,326	.0	.0
000326037	WESTMINSTER	CO		05/02/2022		.0	.0	.125	.0	.0	.125	.0	4,193		4,193	.0	.0
000326279	MEMPHIS	TN		05/02/2022		.0	.0	.30	.0	.0	.30	.0	1,025		1,025	.0	.0
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022		.0	.0	.94	.0	.0	.94	.0	3,153		3,153	.0	.0
000326107	ROUND ROCK	TX		05/02/2022		.0	.0	.9	.0	.0	.9	.0	308		308	.0	.0
000326647	MILFORD	CT		05/02/2022		.0	.0	.188	.0	.0	.188	.0	6,329		6,329	.0	.0
000326405	MILLVILLE	NJ		05/02/2022		.0	.0	.295	.0	.0	.295	.0	9,997		9,997	.0	.0
000325939	STANLEY	NC		05/02/2022		.0	.0	.17	.0	.0	.17	.0	576		576	.0	.0
000326252	BATON ROUGE	LA		05/02/2022		.0	.0	.12	.0	.0	.12	.0	402		402	.0	.0
000325488	BRUNSWICK	OH		05/02/2022		.0	.0	.30	.0	.0	.30	.0	1,028		1,028	.0	.0
000326792	ROYSE CITY	TX		05/02/2022		.0	.0	.81	.0	.0	.81	.0	2,736		2,736	.0	.0
000326010	TOPEKA	KS		05/02/2022		.0	.0	.33	.0	.0	.33	.0	1,112		1,112	.0	.0
000326717	WINTER HAVEN	FL		05/02/2022		.0	.0	.22	.0	.0	.22	.0	730		730	.0	.0
000326550	HOUSTON	TX		05/02/2022		.0	.0	.16	.0	.0	.16	.0	553		553	.0	.0
000326266	SHELBY TOWNSHIP	MI		05/02/2022		.0	.0	.215	.0	.0	.215	.0	7,265		7,265	.0	.0
000325315	CAMDEN	NJ		05/02/2022		.0	.0	.31	.0	.0	.31	.0	1,161		1,161	.0	.0
000325329	WILLINGBORO	NJ		05/02/2022		.0	.0	.16	.0	.0	.16	.0	543		543	.0	.0
000325911	WOODBIDGE	VA		05/02/2022		.0	.0	.187	.0	.0	.187	.0	6,297		6,297	.0	.0
000325613	NORTH VERNON	IN		05/02/2022		.0	.0	.12	.0	.0	.12	.0	390		390	.0	.0
000326634	SPARTANBURG	SC		05/02/2022		.0	.0	.41	.0	.0	.41	.0	1,370		1,370	.0	.0
000326336	PORTAGE	MI		05/02/2022		.0	.0	.60	.0	.0	.60	.0	2,024		2,024	.0	.0
000326646	SYRACUSE	NY		05/02/2022		.0	.0	.34	.0	.0	.34	.0	1,149		1,149	.0	.0
000326404	NORTH BERGEN	NJ		05/02/2022		.0	.0	.38	.0	.0	.38	.0	1,282		1,282	.0	.0
000326334	READFIELD	ME		05/02/2022		.0	.0	.205	.0	.0	.205	.0	6,927		6,927	.0	.0
000326576	DOLTON	IL		05/02/2022		.0	.0	.7	.0	.0	.7	.0	251		251	.0	.0
000326278	BELFAIR	WA		05/02/2022		.0	.0	.44	.0	.0	.44	.0	1,479		1,479	.0	.0
000325857	FLORISSANT	MO		05/02/2022		.0	.0	.65	.0	.0	.65	.0	2,185		2,185	.0	.0
000325690	WHITE OAK	WV		05/02/2022		.0	.0	.14	.0	.0	.14	.0	456		456	.0	.0
000325531	NIAGARA FALLS	NY		05/02/2022		.0	.0	.72	.0	.0	.72	.0	2,407		2,407	.0	.0
000325773	SAGINAW	MI		05/02/2022		.0	.0	.26	.0	.0	.26	.0	885		885	.0	.0
000326791	LEHIGH ACRES	FL		05/02/2022		.0	.0	.37	.0	.0	.37	.0	1,312		1,312	.0	.0
000325601	SYRACUSE	NY		05/02/2022		.0	.0	.21	.0	.0	.21	.0	713		713	.0	.0
000325843	OKLAHOMA CITY	OK		05/02/2022		.0	.0	.19	.0	.0	.19	.0	627		627	.0	.0
000326563	JOLIET	IL		05/02/2022		.0	.0	.4	.0	.0	.4	.0	145		145	.0	.0
000325628	BAKERSFIELD	CA		05/02/2022		.0	.0	.83	.0	.0	.83	.0	2,808		2,808	.0	.0
000325391	FLORENCE	CO		05/02/2022		.0	.0	.203	.0	.0	.203	.0	6,832		6,832	.0	.0
000326023	LEBANON	ME		05/02/2022		.0	.0	.30	.0	.0	.30	.0	1,014		1,014	.0	.0
000325856	LAREDO	TX		05/02/2022		.0	.0	.7	.0	.0	.7	.0	231		231	.0	.0
000326335	ARCADIA	LA		05/02/2022		.0	.0	.37	.0	.0	.37	.0	1,232		1,232	.0	.0
000325614	CAMBY	IN		05/02/2022		.0	.0	.6	.0	.0	.6	.0	201		201	.0	.0
000325558	FREDERICKSBURG	VA		05/02/2022		.0	.0	.81	.0	.0	.81	.0	2,714		2,714	.0	.0
000325926	SIX MILE	SC		05/02/2022		.0	.0	.88	.0	.0	.88	.0	2,979		2,979	.0	.0
000325461	NEW HAVEN	CT		05/02/2022		.0	.0	7,159	.0	.0	7,159	.0	241,044		241,044	.0	.0
000325453	LOUISVILLE	KY		05/02/2022		.0	.0	.102	.0	.0	.102	.0	3,438		3,438	.0	.0
000325751	WILMINGTON	DE		05/02/2022		.0	.0	.50	.0	.0	.50	.0	1,694		1,694	.0	.0
000325695	DEER PARK	NY		05/02/2022		.0	.0	.38	.0	.0	.38	.0	1,285		1,285	.0	.0

STATEMENT AS OF SEPTEMBER 30, 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
000325821	AURORA	CO		05/02/2022		.0	.0	.11	.0	.0	.11	.0	.373	.373	.0	.0	.0
000325848	HOLLY HILL	FL		05/02/2022		.0	.0	.66	.0	.0	.66	.0	2,225	2,225	.0	.0	.0
000326613	WINCHESTER	VA		05/02/2022		.0	.0	.279	.0	.0	.279	.0	9,395	9,395	.0	.0	.0
000325606	MARRERO	LA		05/02/2022		.0	.0	.11	.0	.0	.11	.0	.371	.371	.0	.0	.0
000325681	TUCSON	AZ		05/02/2022		.0	.0	.11	.0	.0	.11	.0	.371	.371	.0	.0	.0
000326543	MANHATTAN	KS		05/02/2022		.0	.0	.10	.0	.0	.10	.0	.348	.348	.0	.0	.0
000326785	CLARKSVILLE	TN		05/02/2022		.0	.0	.22	.0	.0	.22	.0	.744	.744	.0	.0	.0
000325834	VIRGINIA BEACH	VA		05/02/2022		.0	.0	.14	.0	.0	.14	.0	.478	.478	.0	.0	.0
000325778	PLYMOUTH MEETING	PA		05/02/2022		.0	.0	.160	.0	.0	.160	.0	5,398	5,398	.0	.0	.0
000325308	SEIMES	AL		05/02/2022		.0	.0	.127	.0	.0	.127	.0	4,262	4,262	.0	.0	.0
000326557	THORNTON	CO		05/02/2022		.0	.0	.190	.0	.0	.190	.0	6,390	6,390	.0	.0	.0
000326259	MOUNT PLEASANT	MI		05/02/2022		.0	.0	.16	.0	.0	.16	.0	.525	.525	.0	.0	.0
000326327	LANCASTER	KY		05/02/2022		.0	.0	.34	.0	.0	.34	.0	1,135	1,135	.0	.0	.0
000326160	BALTIMORE	MD		05/02/2022		.0	.0	.3	.0	.0	.3	.0	.113	.113	.0	.0	.0
000326090	FAYETTEVILLE	NC		05/02/2022		.0	.0	.10	.0	.0	.10	.0	.323	.323	.0	.0	.0
000326015	TUCSON	AZ		05/02/2022		.0	.0	.8	.0	.0	.8	.0	.257	.257	.0	.0	.0
000326569	LANSING	MI		05/02/2022		.0	.0	.52	.0	.0	.52	.0	1,746	1,746	.0	.0	.0
000326257	SUNBURY	OH		05/02/2022		.0	.0	.169	.0	.0	.169	.0	5,698	5,698	.0	.0	.0
000325398	THEODORE	AL		05/02/2022		.0	.0	.46	.0	.0	.46	.0	1,536	1,536	.0	.0	.0
000326625	GREAT HILLS	MD		05/02/2022		.0	.0	.81	.0	.0	.81	.0	2,734	2,734	.0	.0	.0
000325836	LUBBOCK	TX		05/02/2022		.0	.0	.11	.0	.0	.11	.0	.359	.359	.0	.0	.0
000325822	FAIRFIELD	AL		05/02/2022		.0	.0	.4	.0	.0	.4	.0	.129	.129	.0	.0	.0
000326029	MISSOULA	MT		05/02/2022		.0	.0	.182	.0	.0	.182	.0	6,125	6,125	.0	.0	.0
000326174	ENFIELD	CT		05/02/2022		.0	.0	.17	.0	.0	.17	.0	.566	.566	.0	.0	.0
000325524	KILLEEN	TX		05/02/2022		.0	.0	.30	.0	.0	.30	.0	1,009	1,009	.0	.0	.0
000326486	CLEMENTON	NJ		05/02/2022		.0	.0	.25	.0	.0	.25	.0	.858	.858	.0	.0	.0
000326244	SALEM	MO		05/02/2022		.0	.0	.8	.0	.0	.8	.0	.271	.271	.0	.0	.0
000326784	WYLIE	TX		05/02/2022		.0	.0	.496	.0	.0	.496	.0	16,715	16,715	.0	.0	.0
000326709	HOLMES	NY		05/02/2022		.0	.0	.86	.0	.0	.86	.0	2,888	2,888	.0	.0	.0
000325994	LOGANSPORT	IN		05/02/2022		.0	.0	.1	.0	.0	.1	.0	.47	.47	.0	.0	.0
000325905	WALDORF	MD		05/02/2022		.0	.0	.23	.0	.0	.23	.0	.831	.831	.0	.0	.0
000326798	OLIN	NC		05/02/2022		.0	.0	.86	.0	.0	.86	.0	2,909	2,909	.0	.0	.0
000326091	OAK LAWN	IL		05/02/2022		.0	.0	.40	.0	.0	.40	.0	1,331	1,331	.0	.0	.0
000325384	TEXAS CITY	TX		05/02/2022		.0	.0	.97	.0	.0	.97	.0	3,268	3,268	.0	.0	.0
000326016	ANNA	TX		05/02/2022		.0	.0	.79	.0	.0	.79	.0	2,668	2,668	.0	.0	.0
000325682	DELANO	CA		05/02/2022		.0	.0	.124	.0	.0	.124	.0	4,159	4,159	.0	.0	.0
000326624	FORT WORTH	TX		05/02/2022		.0	.0	.11	.0	.0	.11	.0	.376	.376	.0	.0	.0
000325763	UPPER DABBY	PA		05/02/2022		.0	.0	.53	.0	.0	.53	.0	1,771	1,771	.0	.0	.0
000326796	CHERRY VALLEY	AR		05/02/2022		.0	.0	.45	.0	.0	.45	.0	1,556	1,556	.0	.0	.0
000326028	LANSING	MI		05/02/2022		.0	.0	.56	.0	.0	.56	.0	1,887	1,887	.0	.0	.0
000326471	WESTAMPTON	NJ		05/02/2022		.0	.0	.11	.0	.0	.11	.0	.372	.372	.0	.0	.0
000326326	ROMEVILLE	IL		05/02/2022		.0	.0	.38	.0	.0	.38	.0	1,287	1,287	.0	.0	.0
000326568	CORPUS CHRISTI	TX		05/02/2022		.0	.0	.25	.0	.0	.25	.0	.844	.844	.0	.0	.0
000325395	WINSTON SALEM	NC		05/02/2022		.0	.0	.160	.0	.0	.160	.0	5,392	5,392	.0	.0	.0
000325693	WICHITA	KS		05/02/2022		.0	.0	.67	.0	.0	.67	.0	2,253	2,253	.0	.0	.0
000325776	PORTSMOUTH	VA		05/02/2022		.0	.0	.544	.0	.0	.544	.0	18,316	18,316	.0	.0	.0
000326243	ALEXANDER	AR		05/02/2022		.0	.0	.77	.0	.0	.77	.0	2,604	2,604	.0	.0	.0
000326783	WEATHERFORD	TX		05/02/2022		.0	.0	.307	.0	.0	.307	.0	10,325	10,325	.0	.0	.0
000325464	RALEIGH	NC		05/02/2022		.0	.0	.55	.0	.0	.55	.0	1,864	1,864	.0	.0	.0
000326173	TULSA	OK		05/02/2022		.0	.0	.127	.0	.0	.127	.0	4,285	4,285	.0	.0	.0
000325604	COVINGTON	LA		05/02/2022		.0	.0	.16	.0	.0	.16	.0	.541	.541	.0	.0	.0
000325846	MONTGOMERY	AL		05/02/2022		.0	.0	.69	.0	.0	.69	.0	2,337	2,337	.0	.0	.0
000326797	PARK CITY	KS		05/02/2022		.0	.0	.65	.0	.0	.65	.0	2,172	2,172	.0	.0	.0
000326611	TEMPE	AZ		05/02/2022		.0	.0	1,345	.0	.0	1,345	.0	50,869	50,869	.0	.0	.0
000325820	HESPERIA	CA		05/02/2022		.0	.0	.187	.0	.0	.187	.0	6,310	6,310	.0	.0	.0
000326199	PRINCETON	NJ		05/02/2022		.0	.0	.18	.0	.0	.18	.0	.612	.612	.0	.0	.0
000326311	PALATKA	FL		05/02/2022		.0	.0	.64	.0	.0	.64	.0	2,141	2,141	.0	.0	.0
000326553	BARTLETT	IL		05/02/2022		.0	.0	.352	.0	.0	.352	.0	11,884	11,884	.0	.0	.0
000325917	MOUNT MORRIS	MI		05/02/2022		.0	.0	.8	.0	.0	.8	.0	.263	.263	.0	.0	.0
000326269	LAKE STEVENS	WA		05/02/2022		.0	.0	.31	.0	.0	.31	.0	1,052	1,052	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 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
000325694																	

STATEMENT AS OF SEPTEMBER 30, 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
---	----------	--	---	---	---	---	--

STATEMENT AS OF SEPTEMBER 30, 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 Imp								

STATEMENT AS OF SEPTEMBER 30, 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
000325951	TUCSON	AZ		05/02/2022		.0	.0	.80	.0	.0	.80	.0	2,705	2,705	.0	.0	.0
000326217	RICHMOND	VA		05/02/2022		.0	.0	.39	.0	.0	.39	.0	1,301	1,301	.0	.0	.0
000326459	MILLHEIM	PA		05/02/2022		.0	.0	.13	.0	.0	.13	.0	450	450	.0	.0	.0
000326147	ROXBORO	NC		05/02/2022		.0	.0	.19	.0	.0	.19	.0	641	641	.0	.0	.0
000325653	HENRIC	VA		05/02/2022		.0	.0	.36	.0	.0	.36	.0	1,209	1,209	.0	.0	.0
000326050	CENTERTON	AR		05/02/2022		.0	.0	.6	.0	.0	.6	.0	211	211	.0	.0	.0
000325438	CLEMENTON	NJ		05/02/2022		.0	.0	.33	.0	.0	.33	.0	1,095	1,095	.0	.0	.0
000326813	JACKSON	MI		05/02/2022		.0	.0	.43	.0	.0	.43	.0	1,440	1,440	.0	.0	.0
000326529	PHILADELPHIA	PA		05/02/2022		.0	.0	.39	.0	.0	.39	.0	1,326	1,326	.0	.0	.0
000325411	EAGLE BRIDGE	NY		05/02/2022		.0	.0	.19	.0	.0	.19	.0	630	630	.0	.0	.0
000325881	HURST	TX		05/02/2022		.0	.0	.80	.0	.0	.80	.0	2,691	2,691	.0	.0	.0
000326064	TUCSON	AZ		05/02/2022		.0	.0	.8	.0	.0	.8	.0	278	278	.0	.0	.0
000326827	THORNTON	CO		05/02/2022		.0	.0	.10	.0	.0	.10	.0	350	350	.0	.0	.0
000325738	PHILADELPHIA	PA		05/02/2022		.0	.0	.9	.0	.0	.9	.0	299	299	.0	.0	.0
000326672	ORLANDO	FL		05/02/2022		.0	.0	.13	.0	.0	.13	.0	421	421	.0	.0	.0
000325571	PALM BEACH GARDENS	FL		05/02/2022		.0	.0	.568	.0	.0	.568	.0	19,135	19,135	.0	.0	.0
000326360	LINCOLNTON	NC		05/02/2022		.0	.0	.58	.0	.0	.58	.0	1,967	1,967	.0	.0	.0
000326769	EL DORADO	AR		05/02/2022		.0	.0	.17	.0	.0	.17	.0	580	580	.0	.0	.0
000325724	LANSOWNE	PA		05/02/2022		.0	.0	.102	.0	.0	.102	.0	3,449	3,449	.0	.0	.0
000325668	SARATOGA SPRINGS	NY		05/02/2022		.0	.0	.75	.0	.0	.75	.0	2,532	2,532	.0	.0	.0
000326742	HOUSTON	TX		05/02/2022		.0	.0	.29	.0	.0	.29	.0	980	980	.0	.0	.0
000326076	MANY	LA		05/02/2022		.0	.0	.12	.0	.0	.12	.0	416	416	.0	.0	.0
000326146	ALTOONA	PA		05/02/2022		.0	.0	.5	.0	.0	.5	.0	179	179	.0	.0	.0
000325710	PARAGOULD	AR		05/02/2022		.0	.0	2,565	.0	.0	2,565	.0	86,355	86,355	.0	.0	.0
000325896	SICKLERVILLE	NJ		05/02/2022		.0	.0	.26	.0	.0	.26	.0	889	889	.0	.0	.0
000326514	BONO	AR		05/02/2022		.0	.0	.81	.0	.0	.81	.0	2,739	2,739	.0	.0	.0
000326812	NEPTUNE	NJ		05/02/2022		.0	.0	.108	.0	.0	.108	.0	3,628	3,628	.0	.0	.0
000326686	RED BLUFF	CA		05/02/2022		.0	.0	.92	.0	.0	.92	.0	3,103	3,103	.0	.0	.0
000326826	CAPE CORAL	FL		05/02/2022		.0	.0	.43	.0	.0	.43	.0	1,507	1,507	.0	.0	.0
000325807	HAMPSTEAD	NH		05/02/2022		.0	.0	.23	.0	.0	.23	.0	781	781	.0	.0	.0
000326216	MARANA	AZ		05/02/2022		.0	.0	.19	.0	.0	.19	.0	648	648	.0	.0	.0
000325509	WEST POINT	NE		05/02/2022		.0	.0	.45	.0	.0	.45	.0	1,502	1,502	.0	.0	.0
000326291	HAMDEN	CT		05/02/2022		.0	.0	.504	.0	.0	.504	.0	16,962	16,962	.0	.0	.0
000325584	CICERO	NY		05/02/2022		.0	.0	.6	.0	.0	.6	.0	216	216	.0	.0	.0
000326228	AURORA	IL		05/02/2022		.0	.0	6,081	.0	.0	6,081	.0	204,724	204,724	.0	.0	.0
000326061	PLAINFIELD	IL		05/02/2022		.0	.0	1,673	.0	.0	1,673	.0	56,362	56,362	.0	.0	.0
000326768	ROCKY POINT	NC		05/02/2022		.0	.0	.98	.0	.0	.98	.0	3,292	3,292	.0	.0	.0
000325651	PESHTIGO	WI		05/02/2022		.0	.0	.16	.0	.0	.16	.0	524	524	.0	.0	.0
000325367	HERMITAGE	TN		05/02/2022		.0	.0	.82	.0	.0	.82	.0	2,775	2,775	.0	.0	.0
000325893	WEATHERFORD	TX		05/02/2022		.0	.0	.47	.0	.0	.47	.0	1,590	1,590	.0	.0	.0
000326075	FRESNO	CA		05/02/2022		.0	.0	.98	.0	.0	.98	.0	3,287	3,287	.0	.0	.0
000325595	NEW ALBANY	IN		05/02/2022		.0	.0	.31	.0	.0	.31	.0	1,047	1,047	.0	.0	.0
000326838	MILLVILLE	NJ		05/02/2022		.0	.0	.11	.0	.0	.11	.0	368	368	.0	.0	.0
000325804	UPTON	MA		05/02/2022		.0	.0	.14	.0	.0	.14	.0	456	456	.0	.0	.0
000326811	BRISTOL	PA		05/02/2022		.0	.0	.72	.0	.0	.72	.0	2,417	2,417	.0	.0	.0
000326387	LAKEWOOD	CO		05/02/2022		.0	.0	.13	.0	.0	.13	.0	467	467	.0	.0	.0
000325748	PORTLAND	OR		05/02/2022		.0	.0	.10	.0	.0	.10	.0	321	321	.0	.0	.0
000325366	COLUMBIA	SC		05/02/2022		.0	.0	.83	.0	.0	.83	.0	2,778	2,778	.0	.0	.0
000326825	LONG BEACH	CA		05/02/2022		.0	.0	.47	.0	.0	.47	.0	1,566	1,566	.0	.0	.0
000326159	FRANKSVILLE	WI		05/02/2022		.0	.0	.92	.0	.0	.92	.0	3,113	3,113	.0	.0	.0
000325976	KANNAPOLIS	NC		05/02/2022		.0	.0	.24	.0	.0	.24	.0	821	821	.0	.0	.0
000325734	SURPRISE	AZ		05/02/2022		.0	.0	.16	.0	.0	.16	.0	552	552	.0	.0	.0
000326513	TACOMA	WA		05/02/2022		.0	.0	.325	.0	.0	.325	.0	10,927	10,927	.0	.0	.0
000326699	HAMDEN	CT		05/02/2022		.0	.0	.76	.0	.0	.76	.0	2,557	2,557	.0	.0	.0
000326290	WOOD RIVER	IL		05/02/2022		.0	.0	.24	.0	.0	.24	.0	807	807	.0	.0	.0
000325666	LOUISVILLE	KY		05/02/2022		.0	.0	.85	.0	.0	.85	.0	2,846	2,846	.0	.0	.0
000325978	WILMERDING	PA		05/02/2022		.0	.0	.16	.0	.0	.16	.0	542	542	.0	.0	.0
000326455	JONESBURG	MO		05/02/2022		.0	.0	.312	.0	.0	.312	.0	10,502	10,502	.0	.0	.0
000326823	JEFFERSONVILLE	IN		05/02/2022		.0	.0	.31	.0	.0	.31	.0	1,035	1,035	.0	.0	.0
000326399	EPSOM	NH		05/02/2022		.0	.0	.25	.0	.0	.25	.0	833	833	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 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													

STATEMENT AS OF SEPTEMBER 30, 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 Dis		

STATEMENT AS OF SEPTEMBER 30, 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				

STATEMENT AS OF SEPTEMBER 30, 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
000326042	CAROL STREAM	IL		05/02/2022		.											

STATEMENT AS OF SEPTEMBER 30, 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
000326779	LEXINGTON	NC		05/02/2022	08/15/2022	0	0	4,157	0	0	4,157	0	139,975	139,975	0	0	0
000326790	EDEN	NC		05/02/2022	08/15/2022	0	0	5,783	0	0	5,783	0	194,700	194,700	0	0	0
000326830	BOAZ	AL		05/02/2022	08/15/2022	0	0	2,871	0	0	2,871	0	96,672	96,672	0	0	0
000326850	CHOCTAW	OK		05/02/2022	08/15/2022	0	0	6,469	0	0	6,469	0	217,797	217,797	0	0	0
000326853	MOUNT PERRY	OH		05/02/2022	07/15/2022	0	0	3,803	0	0	3,803	0	128,037	128,037	0	0	0
0399999. Mortgages disposed						0	0	264,434	0	0	264,434	0	8,990,357	8,936,459	0	(53,899)	(53,899)
0599999 - Totals						948,285,828	0	370,530	0	0	370,530	0	48,047,258	47,993,359	0	(53,899)	(53,899)

STATEMENT AS OF SEPTEMBER 30, 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			40,170		1,488,370	0.720
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.		11/16/2021			400,000		4,800,000	1.980
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022		1,215,000	607,500		0	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NV	PineBridge Investments L.P.		11/28/2018			351,262		565,934	6.590
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NV	PineBridge Investments L.P. II		11/25/2020			1,489,345		3,506,234	30.670
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								1,215,000	2,888,277	0	10,360,538	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020			369,616			21.930
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP		04/11/2022			1,096,116			0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021			8,645			2.600
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,474,377	0	0	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter		12/03/2021			3,374,000		31,626,000	1.200
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA	Cabot Properties		07/27/2022			0		25,000,000	1.700
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Harbor Group International		07/06/2022			4,108,382		3,391,618	0.300
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	7,482,382	0	60,017,618	XXX
4899999. Total - Unaffiliated								1,215,000	11,845,036	0	70,378,156	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								1,215,000	11,845,036	0	70,378,156	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BOSTON CAP. AFFORD. HOUS. MORG FUND LLC	Boston	MA	Cash Return Distribution	06/29/2006	08/26/2022	4,668,930					0		145,651	145,651			0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	0	0	0	0	0	145,651	145,651	0	0	0	0
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/11/2022	152,317					0		152,317	152,317			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/16/2022	427,700					0		427,700	427,700			0	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	08/08/2022	135,860					0		135,860	135,860			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	08/08/2022	175,000					0		175,000	175,000			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	08/12/2022	450,000					0		450,000	450,000			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NV	PineBridge Investments L.P.	11/28/2018	07/01/2022	426,110					0		426,110	426,110			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NV	PineBridge Investments L.P. II	11/25/2020	09/16/2022	1,785,241					0		1,785,241	1,785,241			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	3,552,228	3,552,228	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	08/30/2022	373,472					0		373,472	373,472			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	373,472	373,472	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV HOLDINGS LLC	CINCINNATI	OH	Cash Return Distribution	07/01/2019	07/22/2022	27,999,962					0		34,375	34,375			0	630,209

STATEMENT AS OF SEPTEMBER 30, 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
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS LLC	CINCINNATI	OH	Cash Return Distribution	07/27/2020	07/29/2022	49,849,191					0		62,500	62,500			0	822,916
2299999. Joint Venture Interests - Real Estate - Affiliated							77,849,153	0	0	0	0	0	0	96,875	96,875	0	0	0	1,453,125
4899999. Total - Unaffiliated							8,594,630	0	0	0	0	0	0	4,071,351	4,071,351	0	0	0	0
4999999. Total - Affiliated							77,849,153	0	0	0	0	0	0	96,875	96,875	0	0	0	1,453,125
5099999 - Totals							86,443,783	0	0	0	0	0	0	4,168,226	4,168,226	0	0	0	1,453,125

STATEMENT AS OF SEPTEMBER 30, 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-2C-1	G2 G2 765171 4.700% 12/20/61		.07/01/2022	Interest Capitalization		.36	.36	.0	1.A
36180W-SW-6	GN GN AE4133 3.000% 09/15/30		.07/01/2022	Interest Capitalization		.0	.0	.0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		.09/01/2022	Interest Capitalization		1,629	1,629	.0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.09/01/2022	Interest Capitalization		1,943	1,943	.0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.050% 01/16/54		.09/01/2022	Interest Capitalization		14,208	14,208	.0	1.A
690353-5H-6	DFC AGENCY DEBENTURES 0.091% 04/20/35		.09/01/2022	STIFEL NICOLAUS & CO-EQ		6,505,100	6,505,100	17,541	1.A
690353-T5-6	DFC AGENCY DEBENTURES 3.190% 01/20/35		.09/01/2022	STIFEL NICOLAUS & CO-EQ		9,204,000	9,204,000	24,818	1.A
90376P-AT-8	INT DEV FIN CORP 3.260% 04/20/35		.08/08/2022	Various		5,158,765	5,158,765	2,178	1.A
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 3.260% 09/20/32		.07/18/2022	BANK of AMERICA SEC		5,979,167	5,979,167	7,657	1.A
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 0.160% 11/20/37		.09/01/2022	STIFEL NICHOLAS		3,978,252	4,000,000	17,212	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		.09/01/2022	Various		2,546,251	3,025,000	1,226	1.A
912810-TG-3	U S TREASURY 2.875% 05/15/52		.07/27/2022	MORGAN STANLEY FIXED INC		1,449,033	1,505,000	8,701	1.A
912810-TJ-7	U S TREASURY 3.000% 08/15/52		.08/19/2022	MORGAN STANLEY FIXED INC		1,775,133	1,850,000	1,056	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		.09/20/2022	BMO CAPITAL MARKETS CORP		2,761,634	2,860,000	3,368	1.A
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		.09/22/2022	Various		10,954,725	11,410,000	17,342	1.A
0109999999	Subtotal - Bonds - U.S. Governments					50,329,876	51,514,848	101,099	XXX
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.875% 05/29/50	D	.07/06/2022	Various		313,000	500,000	4,733	4.B FE
085209-AJ-3	GOVT OF BERMUDA SOVEREIGN 5.000% 07/15/32	D	.07/11/2022	HONG KONG SHANGHAI BK		14,902,200	15,000,000	.0	1.E FE
0309999999	Subtotal - Bonds - All Other Governments					15,215,200	15,500,000	4,733	XXX
30711X-QW-7	CAS 2017-C06 1B1 7.230% 02/25/30		.07/26/2022	INTL ECSTONE FINANCIAL INC		3,091,875	3,000,000	1,602	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.09/01/2022	Interest Capitalization		14,937	14,937	.0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.09/01/2022	Interest Capitalization		36,823	36,823	.0	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.739% 03/25/27		.07/12/2022	NATIONAL ALLIANCE SECURITIES		1,417,476	.0	13,636	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		.09/01/2022	Interest Capitalization		46,496	46,496	.0	1.A
3137FC-JM-7	FHMS K070 X1 0.458% 11/25/27		.09/07/2022	Various		5,258,135	.0	26,360	1.A
3137FR-EK-3	FHMS K104 X1 1.246% 01/25/30		.09/09/2022	PERFORMANCE TRUST CAPITAL		1,077,852	.0	6,838	1.A
3137FU-ZE-7	FHR K111 X1 1.680% 05/25/30		.09/09/2022	PERFORMANCE TRUST CAPITAL		1,354,200	.0	7,970	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 3.300% 09/01/30		.08/29/2022	BARCLAYS		5,470,000	5,470,000	11,184	1.F FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					17,767,794	8,568,256	67,590	XXX
06761*-AA-4	BARINGS Barings NAPLF II 4.750% 10/11/31		.09/27/2022	PRIVATE PLACEMENT		4,000,000	4,000,000	.0	5.B GI
40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36		.07/21/2022	PRIVATE PLACEMENT		21,250,000	21,250,000	.0	1.G FE
46674H-A0-1	HENDR 2022-A01 PRIVATE PLACEMENT 5.660% 12/31/77		.07/13/2022	VFN-US BANK		1,154,658	1,154,658	.0	5.B GI
46674H-A0-2	HENDR 2022-A02 PRIVATE PLACEMENT 5.790% 12/31/77		.07/20/2022	VFN-US BANK		1,957,508	1,957,508	.0	5.B GI
000299-AB-3	A10 2019-B AS 3.222% 08/15/40		.07/21/2022	BMO CAPITAL MARKETS CORP		1,148,338	1,159,938	1,038	1.A FE
00178U-AC-3	AMSR 2020-SFR2 C 2.533% 07/17/37		.07/12/2022	CREDIT SUISSE FIRST BOSTON		314,234	340,000	311	1.D FE
00180U-AC-9	AMSR Trust 2021SFR3 2021-SFR3 C 1.796% 10/17/38		.07/12/2022	MORGAN STANLEY FIXED INC		1,092,188	1,250,000	811	1.F FE
01400E-AC-7	ALCON FINANCE CORP 3.800% 09/23/49		.08/17/2022	Cantor Fitzgerald Fixed		4,828,796	5,900,000	90,926	2.B FE
025537-AG-6	AMERICAN ELECTRIC POWER 2.950% 12/15/22		.07/12/2022	TD SECURITIES		4,995,450	5,000,000	11,882	2.B FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		.07/12/2022	WELLS FARGO		85,375	86,292	118	1.A FE
02665U-AE-5	AH4R 2014-SFR2 E 6.231% 10/17/36		.09/09/2022	BARCLAYS		5,835,086	5,775,000	12,549	1.C FE
02666A-AE-8	AH4R 2015-SFR1 E 5.639% 04/17/52		.09/07/2022	Various		1,040,224	1,035,000	3,882	1.D FE
03464H-AA-3	Angel Oak Mortg2022S 2022-S A1 4.500% 05/25/67		.07/29/2022	DEUTSCHE BANK		14,627,486	15,000,000	61,875	1.A FE
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		.09/22/2022	JEFFERIES & CO		9,125,000	10,000,000	69,757	3.C FE
05368V-AA-4	AVIENT CORP 7.125% 08/01/30		.07/27/2022	J P MORGAN SEC HI-YIELD		2,356,000	2,356,000	.0	3.C FE
05377R-DY-7	AESOP 2020-2A A 2.020% 02/20/27		.07/19/2022	J P MORGAN SEC		917,578	1,000,000	.56	1.B FE
05377R-EA-8	AESOP 2020-2A B 2.960% 02/20/27		.09/27/2022	WELLS FARGO		1,989,396	2,185,000	2,656	1.F FE
05377R-FK-5	AESOP 2022-3A A 4.620% 02/20/27		.07/12/2022	J P MORGAN SEC		19,995,540	20,000,000	.0	1.A FE
05492J-AX-0	Barclays Commec2019C5 gage S 2019-C5 AS 3.366% 11/15/52		.08/12/2022	BARCLAYS		274,125	300,000	421	1.A
05493M-AG-9	Barclays Commec2021C11 gage S 2021-C11 XA 1.503% 09/15/54		.09/14/2022	BARCLAYS		953,687	.0	7,982	1.A FE
054976-AM-7	Barclays Commec2022C17 gage S 2022-C17 XD 3.040% 09/15/55		.08/17/2022	BARCLAYS		1,959,522	.0	5,237	2.C FE
05550T-AC-3	BHPT 2019-BXHP B 132.319% 08/15/36		.09/02/2022	WELLS FARGO		2,038,313	2,100,000	4,983	1.D FE
05551V-BK-8	Barclays Commec2021C10 gage S 2021-C10 XA 1.424% 07/15/54		.09/09/2022	BARCLAYS		646,159	.0	4,001	1.A FE
05553J-AA-6	BFLD 2020-OBK A 5.043% 11/15/28		.08/18/2022	BMO CAPITAL MARKETS CORP		973,263	980,000	846	1.A
05601E-AA-8	Benefit Street Partners 6.000% 12/31/28		.07/12/2022	PRIVATE PLACEMENT		2,094,489	2,094,489	.0	5.B GI
05605N-AA-5	BX Trust 2020V1V2 2020-V1V2 C 3.660% 03/09/44		.09/06/2022	BANK of AMERICA SEC		690,177	820,000	584	1.G FE
05608X-AE-2	BXMT 2020-FL3 B 4.549% 11/15/37		.09/16/2022	CREDIT SUISSE FIRST BOSTON		244,063	250,000	126	1.D FE

STATEMENT AS OF SEPTEMBER 30, 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</
---	---	---	---	---	-----

STATEMENT AS OF SEPTEMBER 30, 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
46640N-AP-3	JPMBB 2013-C15 D 5.357% 11/15/45		08/17/2022	BANK of AMERICA SEC		.493,186	.510,000	.1,366	1.A
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		09/14/2022	BARCLAYS		.612,874	.635,000	.1,076	1.A
46645L-BF-3	JPMBB Commercial2016C1 e Secu 2016-C1 C 4.894% 03/17/49		07/18/2022	BANK of AMERICA SEC		9,542,969	10,000,000	24,975	1.A
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		09/28/2022	J P MORGAN SEC		9,724,590	10,350,000	24,682	1.G FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		07/18/2022	BARCLAYS		5,899,213	6,250,563	67,312	2.B FE
501687-AC-1	LAD Auto Receiva20221A st 2022-1A C 6.850% 04/15/30		08/09/2022	J P MORGAN SEC		6,749,710	6,750,000	.0	2.B FE
501797-AN-4	L BRANDS INC 5.250% 02/01/28		07/26/2022	Various		2,713,756	3,000,000	75,149	3.B FE
501797-AW-4	L BRANDS INC 6.625% 10/01/30		07/20/2022	RBC/DAIN		11,203,988	12,015,000	245,431	3.B FE
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		07/11/2022	BARCLAYS		9,408,970	10,000,000	39,417	1.A FE
55342U-AJ-3	MPT OPER PARTNERS 4.625% 08/01/29		09/21/2022	JEFFERIES & CO		5,897,500	7,000,000	46,764	3.A FE
55358P-AA-4	MSOG Trust 2018SELF 2018-SELF A 3.893% 10/15/37		09/02/2022	Various		2,116,556	2,157,000	4,535	1.A FE
55903V-AN-3	MAGALLANES INC 5.050% 03/15/42		09/28/2022	CREDIT SUISSE FIRST BOSTON		1,308,773	1,750,000	3,682	2.C FE
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		09/16/2022	US BANCORP		10,936,530	11,000,000	39,921	1.D FE
595112-BS-1	MIORON TECHNOLOGY INC 2.703% 04/15/32		09/12/2022	BANK of AMERICA SEC		540,120	.692,000	7,742	2.C FE
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		07/22/2022	SEAPORT GROUP LLC		850,832	931,000	6,656	2.A FE
61690A-AG-9	Morgan Stanley B2015C27 t 2015-C27 AS 4.068% 12/15/47		07/14/2022	BREAN CAPITAL LLC		4,866,797	5,000,000	9,605	1.A
61690Q-AL-5	MSBAM 2014-C14 C 5.211% 02/15/47		08/03/2022	BARCLAYS		6,598,140	6,648,000	3,726	1.A
61690Q-AK-5	MSBAM 2015-C23 C 4.281% 07/15/50		07/26/2022	MORGAN STANLEY FIXED INC		10,580,200	11,106,000	34,508	2.A
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		09/28/2022	J P MORGAN SEC		526,442	582,000	13,702	2.A FE
61747Y-EU-5	MORGAN STANLEY 4.889% 07/20/33		07/18/2022	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0	1.F FE
61977K-AS-5	Motel 6 Trust 2021MTL6 2021-MTL6 H 8.818% 09/15/38		07/21/2022	PERFORMANCE TRUST CAPITAL		3,002,180	3,045,000	6,766	5.B GI
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		09/20/2022	JANE STREET EXECUTION SERVICES		131,950	126,000	2,637	2.C FE
64186A-AA-7	NEW ALLEGRO I LLC 3.150% 07/01/62		07/28/2022	STERN		12,300,000	12,300,000	.0	1.B FE
644274-AH-5	NEW ENTERPRISE STONE & L 5.250% 07/15/28		08/30/2022	JEFFERIES & CO		11,517,565	12,752,000	74,227	4.B FE
647540-AA-1	NEW MILLSTONE LLC 2.980% 01/01/62		08/09/2022	STERN		10,000,000	10,000,000	6,142	1.B FE
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		07/14/2022	TD SECURITIES		14,463,779	14,725,000	36,424	2.A FE
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35		07/22/2022	CITIGROUP GLOBAL MKTS		9,639,638	10,694,000	6,238	1.A FE
68389X-AP-0	ORACLE CORP 2.500% 10/15/22		08/25/2022	GOLDMAN SACHS		8,355,459	8,366,000	77,850	2.B FE
69007T-AC-8	OUTFRONT MEDIA CAP LLC/C 4.625% 03/15/30		09/22/2022	Various		8,197,500	10,000,000	12,205	4.B FE
693304-AG-2	PECO CORP 5.900% 05/01/34		07/06/2022	J P MORGAN SEC		2,203,680	2,000,000	21,961	1.F FE
693342-AC-1	PG&E WILDFIRE RECOVERY 4.377% 06/01/39		09/23/2022	ROBERT W. BAIRD		8,113,230	9,000,000	149,912	1.A FE
693342-AG-2	PG&E WILDFIRE RECOVERY 4.722% 06/01/39		07/13/2022	CITIGROUP GLOBAL MKTS		14,999,057	15,000,000	.0	1.A FE
70392M-AC-1	PENNYMAC FIN SVCS INC 5.750% 09/15/31		08/17/2022	Various		12,966,375	15,000,000	359,423	3.C FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		08/31/2022	SEAPORT GROUP LLC		4,185,320	4,000,000	73,396	1.F FE
74333D-AC-8	PROG 2021-SFR2 B 1.796% 04/19/38		09/09/2022	BARCLAYS		146,496	.165,000	.99	1.D FE
74333T-AE-9	Progress Residen2021SFR8st 2021-SFR8 C 1.931% 10/17/38		08/11/2022	BARCLAYS		3,318,686	3,742,000	2,810	1.G FE
74334D-AC-7	Progress Residen2022SFR6st 2022-SFR6 B 4.997% 07/20/39		07/25/2022	RBC/DAIN		28,134,555	28,135,000	.0	1.D FE
74368C-AR-5	PROTECTIVE LIFE GLOBAL 1.082% 06/09/23		07/15/2022	TD SECURITIES		5,181,916	5,300,000	6,372	1.E FE
74970F-AA-5	RMF Proprietary 20223 Trust 2022-3 A 4.000% 08/25/62		08/04/2022	NOMURA SECURITIES INTERNATIONAL		23,259,513	25,000,000	.0	1.A FE
81104P-AA-7	SCRIPPS ESCROW INC 5.875% 07/15/27		09/22/2022	BANK of AMERICA SEC		451,875	500,000	5,793	4.B FE
82510W-AA-8	SHOPS 2016-CSTL A 3.126% 07/05/36		08/02/2022	BANK of AMERICA SEC		6,910,840	7,500,000	1,963	1.A
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		09/27/2022	JANE STREET EXECUTION SERVICES		235,461	277,000	1,116	2.C FE
835495-AL-6	SONOCO PRODUCTS 3.125% 05/01/30		07/15/2022	SEAPORT GROUP LLC		3,310,512	3,740,000	25,323	2.B FE
86177T-AA-0	STONE 2021 IRR TRUST 3.140% 03/01/72		09/22/2022	STERN		4,670,000	4,670,000	5,608	1.B FE
87227L-AA-5	TOF NATIONAL BANK 4.125% 07/02/29		07/20/2022	STIFEL NICHOLAS		4,906,250	5,000,000	11,458	2.A FE
87901J-AH-8	TGNA 5.000% 09/15/29		09/13/2022	RBC/DAIN		204,845	.212,000	.0	3.B FE
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		08/22/2022	Various		8,031,602	9,531,000	90,170	2.C FE
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		07/15/2022	BANK of AMERICA SEC		14,365,500	15,000,000	37,500	1.A FE
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		08/16/2022	GOLDMAN SACHS		99,223	98,000	2,603	4.A FE
89788N-AA-8	TRUIST FINANCIAL CORP 4.916% 07/28/33		07/25/2022	SUNTRUST		15,000,000	15,000,000	.0	1.G FE
91159H-JG-6	US BANCORP 4.967% 07/22/33		07/19/2022	US BANCORP		8,000,000	8,000,000	.0	1.F FE
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		08/09/2022	BANK of AMERICA SEC		10,237,500	10,000,000	96,285	4.A FE
92939L-AJ-5	WF-RBS COMMERCIA2014C25 GE TRU 2014-C25 C 4.454% 11/15/47		07/22/2022	Various		5,036,144	5,270,000	15,772	1.D
94989J-BE-5	Wells Fargo Comm2015C28 ortgag 2015-C28 B 4.219% 05/15/48		07/05/2022	BREAN CAPITAL LLC		682,527	700,000	492	1.A
94989Y-BF-9	WFOI 2016-C32 C 4.884% 01/15/59		07/21/2022	BANK of AMERICA SEC		9,571,875	10,000,000	31,488	1.A
95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48		08/17/2022	Various		5,716,376	6,085,260	13,417	1.A
95000J-AX-6	Wells Fargo Comm2016LC25ortgag 2016-LC25 AS 4.014% 12/15/59		07/21/2022	BREAN CAPITAL LLC		14,195,262	14,700,000	37,928	1.A

STATEMENT AS OF SEPTEMBER 30, 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	
95000J-BA-5	Wells Fargo Comm2016LC25ortgag 2016-LC25 B 4.483% 12/15/59		07/13/2022	BMO CAPITAL MARKETS CORP		5,465,519	5,661,000	9,872	1.A	
95000U-3A-9	WELLS FARGO & COMPANY 4.808% 07/25/28		07/18/2022	WELLS FARGO		10,000,000	10,000,000	0	1.E FE	
95000X-AG-2	Wells Fargo Comm2017C39 ortgag 2017-C39 AS 3.702% 09/15/50		07/19/2022	BARCLAYS		2,838,750	3,000,000	6,170	1.A FE	
95000Y-BB-0	WFCM 2017-C40 AS 3.854% 10/15/50		07/19/2022	WELLS FARGO		6,470,110	6,843,000	14,652	1.A	
95001R-BC-2	WFCM 2018-C48 C 5.306% 01/15/52		07/19/2022	BARCLAYS		3,735,000	4,000,000	11,415	1.A	
95002N-AA-5	WFCM 2019-JWDR A 2.584% 09/15/31		09/16/2022	Various		289,922	325,000	389	1.A FE	
96221T-AH-0	WFRBS 2014-LC14 XA 1.419% 03/15/47		07/26/2022	BREAN CAPITAL LLC		43,388	0	2,915	1.A FE	
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		07/15/2022	CITIGROUP GLOBAL MKTS		19,052,555	19,032,000	7,824	2.B FE	
BENFIT-VA-0	Benefit Street Partners 3.500% 04/11/30		07/12/2022	PRIVATE PLACEMENT		2,192,231	2,192,231	0	5.B GI	
BENFIT-VB-0	Benefit Street Partners 2.818% 04/11/30		07/12/2022	PRIVATE PLACEMENT		1,096,116	1,096,116	0	5.B GI	
PPFRDH-R1-1	HENDR 2022-A04 PRIVATE PLACEMENT 5.150% 12/31/77		08/10/2022	VFN-US BANK		3,488,455	3,488,455	0	5.B GI	
PPG01E-00-2	HENDR 2022-A03 PRIVATE PLACEMENT 5.510% 12/31/77		08/03/2022	VFN-US BANK		2,004,606	2,004,606	0	5.B GI	
PPG01Y-VI-3	HENDR 2022-A05 PRIVATE PLACEMENT 5.730% 12/31/77		08/29/2022	VFN-US BANK		1,254,641	1,254,641	0	5.B GI	
PPG01Y-VJ-1	HENDR 2022-A05 PRIVATE PLACEMENT 5.080% 12/31/77		08/29/2022	VFN-US BANK		1,084,597	1,084,597	0	5.B GI	
009090-AA-9	ACAON 2015-1A PTT 3.600% 03/15/27	A.	07/13/2022	JEFFERIES & CO		5,083,323	5,451,285	65,415	1.F FE	
06417M-C4-5	BANK OF NOVA SCO 3.680% 08/08/23	A.	08/08/2022	GOLDMAN SACHS		7,700,000	7,700,000	0	1.A FE	
14739L-AA-0	CASCADES INC CASCADES CORP 5.125% 01/15/26	A.	07/27/2022	STIFEL NICHOLAS		1,122,000	1,200,000	2,392	3.C FE	
14739L-AB-8	CASCADES INC 5.375% 01/15/28	A.	08/25/2022	STIFEL NICHOLAS		8,906,844	10,000,000	174,733	3.C FE	
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	D.	07/21/2022	J P MORGAN SEC		1,660,000	2,000,000	2,778	4.B FE	
02156L-AC-5	ALTICE FRANCE SA 5.500% 01/15/28	D.	07/20/2022	Various		4,237,500	5,000,000	74,097	4.B FE	
03033B-AA-5	Anchorage Credit202216A Ltd. 2022-16A A 5.400% 07/21/40	D.	07/13/2022	GOLDMAN SACHS		35,000,000	35,000,000	0	1.A FE	
04002R-AC-4	AREIT 2020-CRE4 AS 5.848% 04/15/37	D.	09/28/2022	BANK of AMERICA SEC		1,786,713	1,792,876	2,913	1.A FE	
07134C-AA-5	Battery Park CLO20221A 2022-1A A1 4.716% 10/20/35	D.	09/09/2022	WELLS FARGO		9,952,333	10,000,000	0	1.A Z	
09262N-AC-7	BlackRock Maroon20221A LO XI 2022-1A A1 5.895% 10/15/34	D.	08/04/2022	NATIXIS SECURITIES		26,000,000	26,000,000	0	1.A FE	
10554T-AD-7	BRASKEM NETHERLANDS 4.500% 01/31/30	D.	07/19/2022	GOLDMAN SACHS		4,225,000	5,000,000	106,875	2.C FE	
14317B-AE-4	Carlyle Global M20224A rategi 2022-4A B1 6.519% 07/25/34	D.	07/21/2022	GOLDMAN SACHS		16,000,000	16,000,000	0	1.C FE	
14317B-AL-8	Carlyle Global M20224A rategi 2022-4A B2 5.657% 07/25/34	D.	07/21/2022	GOLDMAN SACHS		4,000,000	4,000,000	0	1.C FE	
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D.	09/15/2022	Various		9,135,253	9,362,000	15,458	2.A FE	
191241-AJ-7	COCA-COLA FEMSA SAB CV 1.850% 09/01/32	D.	07/28/2022	HONG KONG SHANGHAI BK		3,694,676	4,600,000	34,533	1.G FE	
22088D-AA-8	CORURIPPE NETHERLANDS BV 10.000% 02/10/27	D.	08/12/2022	MORGAN STANLEY FIXED INC		350,325	405,000	675	4.B FE	
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D.	08/18/2022	MIZUHO SECURITIES USA INC		520,000	600,000	12,669	2.C FE	
36259B-AE-7	GPMT Ltd. 2019FL2 2019-FL2 B 4.914% 02/22/36	D.	08/30/2022	WELLS FARGO		4,943,750	5,000,000	7,702	1.D FE	
37231B-AA-6	GENM CAPITAL LABUAN 3.882% 04/19/31	D.	09/01/2022	Various		561,131	715,000	10,255	2.C FE	
45262B-AF-0	IMPERIAL BRANDS FIN PLC 6.125% 07/27/27	D.	07/21/2022	HONG KONG SHANGHAI BK		10,094,900	10,000,000	0	2.B FE	
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D.	08/31/2022	DEUTSCHE BANK		669,583	630,000	8,076	2.C FE	
46590X-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D.	08/19/2022	Tax Free Exchange		642,388	648,000	1,530	2.C FE	
606822-CL-6	MITSUBISHI UFJ FINL-SPON ADR 5.017% 07/20/28	D.	07/11/2022	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	1.G FE	
69291Q-AC-9	PPP III 20229 2022-9 AS 5.830% 08/19/35	D.	09/19/2022	GOLDMAN SACHS		19,900,000	20,000,000	0	1.A FE	
80007R-AE-5	SANDS CHINA LTD-UNSPONS ADR 5.400% 08/08/28	D.	07/12/2022	UBS WARBURG		12,187,500	15,000,000	349,365	3.A FE	
83192P-AA-6	SMITH & NEPHEW PLC 2.032% 10/14/30	D.	07/19/2022	WELLS FARGO		4,879,319	6,075,000	33,261	2.B FE	
97988W-AA-9	WDMNT 2020-7A A1A 4.412% 01/15/32	D.	08/23/2022	CREDIT SUISSE FIRST BOSTON		7,148,500	7,250,000	36,430	1.A FE	
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D.	08/16/2022	UBS WARBURG		176,000	200,000	3,710	4.B FE	
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D.	09/21/2022	JEFFERIES & CO		760,000	1,000,000	9,681	4.C FE	
98955D-AA-8	ZIGGO BV 4.875% 01/15/30	D.	09/22/2022	IMPERIAL CAPITAL LLC		326,000	400,000	8,721	4.A FE	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,104,508,241	1,142,370,636	3,806,653	XXX
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		08/31/2022	CREDIT SUISSE FIRST BOSTON		2,336,800	2,540,000	6,897	2.B FE	
23311R-AH-9	DOP MIDSTREAM LLC 5.850% 05/21/43		09/20/2022	Various		93,340	96,000	1,726	3.A FE	
1309999999. Subtotal - Bonds - Hybrid Securities							2,430,140	2,636,000	8,623	XXX
37252K-AR-3	GEO GROUP INC/THE TL B 1L 03/23/27		08/19/2022	Tax Free Exchange		929,881	1,020,385	0	4.B FE	
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 01/28/29		07/01/2022	BANK of AMERICA SEC		986,556	1,000,000	0	3.A FE	
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		07/01/2022	RBC/DAIN		324,861	333,333	0	4.A FE	
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28		08/04/2022	GOLDMAN SACHS		1,332,000	1,400,000	0	4.B FE	
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		07/01/2022	BNP SECURITIES		935,519	997,462	0	4.C FE	
22207E-BG-8	COTY INC TI B 1L 04/07/25		08/01/2022	VARIOUS		1	1	0	3.C FE	
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		09/28/2022	BMO CAPITAL MARKETS CORP		356,125	370,000	0	4.C FE	
55314N-AS-3	MKS INSTRUMENTS INC TL B 1L 08/17/29		07/01/2022	JPM FUNDS RECAP		482,944	500,000	0	3.A FE	

STATEMENT AS OF SEPTEMBER 30, 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
584620-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		.08/05/2022	Tax Free Exchange		20,952	20,952	.0	4.B FE
584620-AJ-0	MEDICAL SOLUTIONS HOLDIN TL B-DD 1L 09/30/28		.07/07/2022	VARIOUS		20,952	20,952	.0	4.B FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		.09/29/2022	CREDIT SUISSE FIRST BOSTON		27,976,666	34,333,333	.0	4.A FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		.07/08/2022	JPM FUNDS RECAP		948,627	1,000,000	.0	4.C FE
81527C-AM-9	SEDGWICK CMS INC TL B 1L 09/03/26		.07/08/2022	BANK of AMERICA SEC		957,515	1,000,000	.0	4.B FE
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		.07/01/2022	BNP SECURITIES		482,760	500,000	.0	4.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		.09/29/2022	DEUTSCHE BANK		680,750	700,000	.0	2.C FE
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		.07/01/2022	BANK of AMERICA SEC		544,931	555,556	.0	3.C FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		.09/30/2022	JPM FUNDS RECAP		478,750	500,000	.0	3.B FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		.08/17/2022	JPM FUNDS RECAP		522,888	584,232	.0	4.A FE
QLX202-35-1	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		.09/21/2022	BANK of AMERICA SEC Mont		1,177,500	1,500,000	.0	4.B FE
QLX207-85-5	FLUTTER FINANCING BV TL B 1L 07/04/28	D.	.09/16/2022	BARCLAYS		586,500	600,000	.0	3.A FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D.	.07/01/2022	GOLDMAN SACHS		586,617	600,000	.0	3.A FE
L6232U-AP-2	MALLINCKRODT INTERNATIONAL EXIT 1L 09/30/27	D.	.07/01/2022	Tax Free Exchange		1,318,420	1,381,257	.0	4.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						41,651,715	48,917,463	0	XXX
2509999997. Total - Bonds - Part 3						1,231,902,966	1,269,507,203	3,988,698	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,231,902,966	1,269,507,203	3,988,698	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00206R-10-2	AT&T INC		.09/29/2022	Various	37,597,000	676,833		.0	
009158-10-6	APD		.09/29/2022	Various	2,183,000	550,717		.0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.08/11/2022	S. G. COWEN SECURITIES CORP.	1,463,000	244,691		.0	
02079K-10-7	ALPHABET CLASS C		.07/18/2022	Stock Split	10,640,000	0		.0	
03027X-10-0	AMERICAN TOWER CORP REIT		.09/29/2022	Various	2,648,000	663,004		.0	
03073E-10-5	AMERISOURCEBERGEN CORP		.09/29/2022	Various	4,508,000	648,102		.0	
037833-10-0	APPLE INC		.09/29/2022	Various	6,311,000	991,727		.0	
060505-10-4	BANK of AMERICA CORP		.09/29/2022	Various	36,980,000	1,272,412		.0	
09247X-10-1	BLACKROCK INC		.09/29/2022	Various	2,027,000	1,306,460		.0	
097023-10-5	BOEING CO		.09/23/2022	Various	19,113,000	2,820,552		.0	
110122-10-8	BRISTOL-MYERS SQUIBB		.09/29/2022	Various	8,397,000	609,978		.0	
11135F-10-1	BROADCOM INC		.09/29/2022	Various	1,537,000	777,549		.0	
126650-10-0	CVS CORP		.09/29/2022	Various	8,047,000	816,205		.0	
149123-10-1	CATERPILLAR INC		.09/29/2022	Various	3,439,000	631,284		.0	
17275R-10-2	CISCO SYSTEMS INC		.09/29/2022	Various	16,136,000	714,425		.0	
191216-10-0	COCA-COLA CO		.09/29/2022	Various	11,081,000	675,167		.0	
20030N-10-1	COMCAST CORP CL A		.09/29/2022	Various	18,587,000	658,801		.0	
256677-10-5	DOLLAR GENERAL CORP		.09/29/2022	Various	2,912,000	716,446		.0	
25746U-10-9	DOMINION RESOURCES		.09/29/2022	Various	12,114,000	965,272		.0	
26441C-20-4	DUKE ENERGY		.09/29/2022	Various	9,928,000	1,059,568		.0	
26614N-10-2	DUPONT DE NEMOURS INC		.09/29/2022	Various	17,158,000	993,975		.0	
30231G-10-2	EXXON MOBIL CORP		.09/29/2022	Various	11,807,000	1,095,145		.0	
35137L-10-5	FOX CORP		.09/29/2022	Various	17,110,000	577,544		.0	
38141G-10-4	GOLDMAN SACHS GROUP INC		.09/29/2022	Various	2,757,000	906,243		.0	
437076-10-2	HOME DEPOT		.09/29/2022	Various	2,609,000	762,776		.0	
446150-10-4	HUNTINGTON BANCSHARES INC		.09/29/2022	Various	46,854,000	645,172		.0	
458140-10-0	INTEL CORPORATION		.09/29/2022	Various	21,633,000	693,660		.0	
459200-10-1	IBM		.09/29/2022	Various	6,323,000	815,026		.0	
46625H-10-0	JP MORGAN CHASE & CO		.09/29/2022	Various	5,439,000	626,109		.0	
478160-10-4	JOHNSON & JOHNSON		.09/29/2022	Various	5,519,000	915,988		.0	
482480-10-0	KLA CORPORATION		.09/29/2022	Various	2,323,000	802,316		.0	
539830-10-9	LOCKHEED MARTIN		.09/29/2022	Various	1,956,000	816,555		.0	
570535-10-4	MARKEL CORP COMMON		.07/05/2022	S. G. COWEN SECURITIES CORP.	701,000	905,600		.0	
580135-10-1	MCDONALDS		.09/29/2022	Various	3,228,000	817,357		.0	

STATEMENT AS OF SEPTEMBER 30, 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
58933Y-10-5	MERCK & CO INC		.09/29/2022	Various	8,923,000	789,769		0	
594918-10-4	MICROSOFT CORP		.09/29/2022	Various	5,854,000	1,529,343		0	
68389X-10-5	ORACLE CORP		.09/29/2022	Various	12,718,000	904,466		0	
713448-10-8	PEPSICO INC		.09/29/2022	Various	4,148,000	713,740		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		.09/29/2022	Various	9,758,000	926,660		0	
718546-10-4	PHILLIPS 66		.09/29/2022	Various	8,803,000	747,165		0	
747525-10-3	QUALCOMM		.09/29/2022	Various	5,991,000	792,356		0	
75513E-10-1	RAYTHEON CO RAYTEHON		.09/29/2022	Various	9,339,000	828,893		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		.09/29/2022	Various	4,038,000	411,641		0	
854502-10-1	STANLEY BLACK & DECKER INC		.09/29/2022	Various	26,834,000	2,691,754		0	
855244-10-9	STARBUCKS CORP		.09/29/2022	Various	9,863,000	868,039		0	
87612E-10-6	TARGET CORP		.08/18/2022	Various	2,399,000	422,808		0	
882508-10-4	TEXAS INSTRUMENTS		.09/29/2022	Various	4,821,000	815,333		0	
88579Y-10-1	3M CO		.09/29/2022	Various	3,418,000	442,541		0	
91324P-10-2	UNITEDHEALTH GROUP INC		.09/29/2022	Various	1,766,000	932,383		0	
92343V-10-4	VERIZON COMMUNICATIONS		.09/29/2022	Various	16,718,000	704,180		0	
92826C-83-9	VISA INC		.09/29/2022	Various	4,112,000	816,969		0	
931142-10-3	WAL-MART		.09/29/2022	Various	5,229,000	695,602		0	
949746-10-1	WELLS FARGO & CO		.09/29/2022	Various	17,029,000	742,180		0	
988498-10-1	YUM! BRANDS INC		.09/29/2022	Various	6,697,000	761,240		0	
629183-10-3	EATON CORP PLC		.09/29/2022	Various	3,225,000	460,090		0	
65960L-10-3	MDT		.09/29/2022	Various	13,422,000	1,221,734		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,391,545	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		.08/31/2022	DIVIDEND REINVESTMENT	104,071,470	766,953		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						766,953	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		.09/27/2022	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						48,758,498	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						48,758,498	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						48,758,498	XXX	0	XXX
6009999999 - Totals						1,280,661,464	XXX	3,988,698	XXX

STATEMENT AS OF SEPTEMBER 30, 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
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L		09/30/2022	Redemption 100.0000		3,125	3,125	3,102	3,097	.0	.28	.0	.28	.0	3,125	.0	.0	.0	.174	10/08/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L		09/30/2022	Redemption 100.0000		7,500	7,500	7,454	7,453	.0	.47	.0	.47	.0	7,500	.0	.0	.0	.280	05/12/2028	4.B FE
02003D-AX-2	ALLTECH TL B 1L		09/29/2022	DEUTSCHE BANK		429,750	450,000	447,750	447,785	.0	.461	.0	.461	.0	448,246	.0	(18,496)	(18,496)	.18,638	10/13/2028	4.B FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L		09/30/2022	Redemption 100.0000		1,000	1,000	.987	.0	.0	.13	.0	.13	.0	1,000	.0	.0	.0	.25	02/01/2029	4.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L		09/30/2022	Redemption 100.0000		7,410	7,410	7,410	7,392	.0	.19	.0	.19	.0	7,410	.0	.0	.0	.447	11/16/2026	4.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L		09/30/2022	Redemption 100.0000		(10)	(10)	(10)	(10)	.0	.0	.0	.0	.0	(10)	.0	.0	.0	.67	12/06/2027	4.B FE
04649V-AY-6	ASURION LLC TI B9 1L		09/30/2022	Redemption 100.0000		2,506	2,506	2,466	2,463	.0	.43	.0	.43	.0	2,506	.0	.0	.0	.82	07/31/2027	4.A FE
04686R-AB-9	ATHENAHEALTH INC TL 1L		09/30/2022	Redemption 100.0000		.989	.989	.984	.0	.0	.5	.0	.5	.0	.989	.0	.0	.0	.29	02/15/2029	4.B FE
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L		09/30/2022	Redemption 100.0000		64,985	64,985	64,904	64,904	.0	.81	.0	.81	.0	64,985	.0	.0	.0	1,433	11/08/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L		09/30/2022	Redemption 100.0000		3,836	3,836	3,769	.0	.0	.68	.0	.68	.0	3,836	.0	.0	.0	.58	08/06/2027	3.A FE
05549P-AC-5	BOP RENAISSANCE PARENT TL B3 1L		09/30/2022	Redemption 100.0000		3,405	3,405	3,405	.0	.0	.0	.0	.0	.0	3,405	.0	.0	.0	126	05/19/2028	4.B FE
05988H-AE-7	BOXER PARENT CO INC TL B 1L		09/30/2022	Redemption 100.0000		1,443	1,443	1,432	1,432	.0	.10	.0	.10	.0	1,443	.0	.0	.0	.53	10/02/2025	4.C FE
09238F-AK-7	BHN MERGER SUB INC TI 1L		09/30/2022	Redemption 100.0000		2,500	2,500	2,514	2,508	.0	(.8)	.0	(.8)	.0	2,500	.0	.0	.0	.56	06/16/2025	4.B FE
09353T-AG-5	BLERIOT US Bidco TL B 1L		09/30/2022	Redemption 100.0000		.630	.630	.630	.0	.0	.0	.0	.0	.0	.630	.0	.0	.0	.21	10/30/2026	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L		07/01/2022	RBC/DAIN		325,000	333,333	325,000	.0	.0	.0	.0	.0	.0	325,000	.0	.0	.0	.0	07/03/2029	4.A FE
11823L-AK-1	HEROULES MERGER SUB LLC TL 1L		09/30/2022	Redemption 100.0000		2,481	2,481	2,481	2,481	.0	.0	.0	.0	.0	2,481	.0	.0	.0	.82	11/02/2026	3.A FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L		09/30/2022	Redemption 100.0000		5,000	5,000	5,009	5,008	.0	(.8)	.0	(.8)	.0	5,000	.0	.0	.0	.233	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L		09/30/2022	Redemption 100.0000		1,250	1,250	1,244	1,244	.0	.6	.0	.6	.0	1,250	.0	.0	.0	.41	12/08/2028	4.B FE
12656A-AC-3	ONT HOLDINGS I CORP TL B 1L		09/30/2022	Redemption 100.0000		3,750	3,750	3,740	3,732	.0	.18	.0	.18	.0	3,750	.0	.0	.0	.159	11/08/2027	4.B FE
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L		09/30/2022	Redemption 100.0000		1,054,175	1,054,175	1,022,550	1,030,710	.0	.23,465	.0	.23,465	.0	1,054,175	.0	.0	.0	.23,218	07/21/2025	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L		09/30/2022	Redemption 100.0000		2,784	2,784	2,784	2,784	.0	.0	.0	.0	.0	2,784	.0	.0	.0	.99	08/12/2026	3.B FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L		09/30/2022	Redemption 100.0000		1,256	1,256	1,250	1,248	.0	.8	.0	.8	.0	1,256	.0	.0	.0	.55	12/21/2026	4.B FE
14173M-AC-7	CARESTREAM DENTAL TL 1L		09/30/2022	Various		.9	.9	.9	.9	.0	.0	.0	.0	.0	.9	.0	.0	.0	.89	09/02/2024	4.B FE
15018L-AJ-0	CEDAR FAIR LP TL B 1L		09/06/2022	Various		869,050	869,050	854,234	858,464	.0	.10,586	.0	.10,586	.0	869,050	.0	.0	.0	.14,296	04/13/2024	3.C FE
15669G-AH-7	CENTURYLINK INC TL B 1L		09/30/2022	Redemption 100.0000		5,000	5,000	4,994	4,995	.0	.5	.0	.5	.0	5,000	.0	.0	.0	.125	03/15/2027	3.A FE
17026Y-AH-2	CHOBANI LLC TL B 1L		07/01/2022	BNP SECURITIES		940,000	1,000,000	940,000	.0	.0	.0	.0	.0	.0	940,000	.0	.0	.0	.0	10/20/2027	4.C FE
17026Y-AH-2	CHOBANI LLC TL B 1L		09/30/2022	Redemption 100.0000		7,538	7,538	7,285	3,730	.0	.251	.0	.251	.0	7,538	.0	.0	.0	.156	10/20/2027	4.C FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L		09/30/2022	Redemption 100.0000		2,513	2,513	2,386	.0	.0	.127	.0	.127	.0	2,513	.0	.0	.0	.50	04/05/2028	4.C FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L		09/30/2022	Redemption 100.0000		3,766	3,766	3,728	3,740	.0	.26	.0	.26	.0	3,766	.0	.0	.0	.123	04/03/2026	4.B FE

STATEMENT AS OF SEPTEMBER 30, 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

E05.22

STATEMENT AS OF SEPTEMBER 30, 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
	1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1709999999. Subtotal - Hedging Other									0	0	(131,740)	(398,125)	XXX	(398,125)	(398,125)	0	0	0	298,340	XXX	XXX
	1719999999. Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1729999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1739999999. Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	1759999999 - Totals									0	0	(131,740)	(398,125)	XXX	(398,125)	(398,125)	0	0	0	298,340	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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Wells Fargo CME VYVVCKR63DVZZN70PB21 ...	Cash.....	000000-00-0	CASH	1,432,028	1,432,028	XXX		V.....
0299999999 - Total				1,432,028	1,432,028	XXX	XXX	XXX

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 B	10,000,000	10,000,000	10/01/2022
000000-00-0	Short term investment from reverse repo program		2 C	9,544,557	9,544,557	10/01/2022
9509999999	Total - Short-Term Invested Assets (Schedule DA type)			19,544,557	19,544,557	XXX
9999999999	Totals			19,544,557	19,544,557	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(2,494,143) Book/Adjusted Carrying Value \$(2,494,143)
2. Average balance for the year Fair Value \$19,546,372 Book/Adjusted Carrying Value \$19,546,372
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$19,544,557 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
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				112,618,456	112,496,375	XXX
9999999999 - Totals				476,072,933	476,492,538	XXX

General Interrogatories:

1.	Total activity for the year	Fair Value \$	198,202,852	Book/Adjusted Carrying Value \$	198,561,022
2.	Average balance for the year	Fair Value \$	360,974,647	Book/Adjusted Carrying Value \$	360,554,396

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
BANK OF NEW YORK MELLON NEW YORK, NY					13,273,682	(12,497,501)	14,407,690	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,159,513	1,159,513	1,159,513	XXX.
FIFTH THIRD BANK CINCINNATI, OH					6,501,669	(7,552,838)	10,865,163	XXX.
GOLDMAN SACHS NEW YORK, NY					21,875	21,875	1,021,875	XXX.
HUNTINGTON BANK COLUMBUS, OH					660,106	660,146	660,187	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					3,338,721	3,342,120	2,245,545	XXX.
PNC BANK CINCINNATI, OH					(4,908,144)	(39,627,093)	(12,684,076)	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			24,196	24,196	24,197	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	20,071,618	(54,469,582)	17,700,094	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	20,071,618	(54,469,582)	17,700,094	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	20,071,618	(54,469,582)	17,700,094	XXX

STATEMENT AS OF SEPTEMBER 30, 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							
0309999999	Total - All Other Government Bonds							
0509999999	Total - U.S. States, Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
0909999999	Total - U.S. Special Revenues Bonds							
	ARIZONA PUB SERV CP		09/30/2022	3.340	10/03/2022	17,745,060	1,647	0
	CONS EDISON CO CP		09/28/2022	3.350	10/06/2022	8,994,138	1,675	0
	MARSH & MCLENNAN CO INC CP		09/28/2022	3.300	10/05/2022	4,397,177	1,210	0
	MID-AMERICA APARTMENTS CP		09/26/2022	3.400	10/03/2022	5,596,298	2,644	0
	NEW JERSEY NATURAL GAS CP		09/30/2022	3.300	10/03/2022	17,795,105	1,632	0
	OGLETHORPE POWER CORP CP		09/30/2022	3.650	11/03/2022	4,984,285	0	0
	ORANGE ROCKLAND CP		09/27/2022	3.400	10/03/2022	3,747,875	1,417	0
	ORANGE ROCKLAND CP		09/30/2022	3.500	10/28/2022	4,987,847	0	0
	PARKER-HANNIFIN CORP CP		08/03/2022	3.120	10/25/2022	20,850,760	105,560	0
	PARKER-HANNIFIN CORP CP		08/03/2022	3.150	11/01/2022	29,763,750	154,875	0
	PEOPLES GAS LIGHT & COKE CP		09/28/2022	3.280	10/05/2022	9,994,533	1,822	0
	PROTECTIVE LIFE CORP CP		09/28/2022	3.400	10/03/2022	9,145,679	2,593	0
	VF CORPORATION CP		09/27/2022	4.080	12/23/2022	19,010,688	8,704	0
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					157,013,195	283,779	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					157,013,195	283,779	0
1309999999	Total - Hybrid Securities							
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds							
1909999999	Subtotal - Unaffiliated Bank Loans							
2419999999	Total - Issuer Obligations					157,013,195	283,779	0
2429999999	Total - Residential Mortgage-Backed Securities							
2439999999	Total - Commercial Mortgage-Backed Securities							
2449999999	Total - Other Loan-Backed and Structured Securities							
2459999999	Total - SVO Identified Funds							
2469999999	Total - Affiliated Bank Loans							
2479999999	Total - Unaffiliated Bank Loans							
2509999999	Total Bonds					157,013,195	283,779	0
949754-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2022	0.022		25,000	0	570
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					25,000	0	570
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2022	0.023		5,299,962	0	19,444
8309999999	Subtotal - All Other Money Market Mutual Funds					5,299,962	0	19,444
8609999999	Total Cash Equivalents					162,338,157	283,779	20,014