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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

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

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

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

OTHER

James Howard Acton Jr., VP	Michael Anthony Bacon, VP	Charles Marion Ward Barrett #, VP
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	Peter James Brown, VP
John Henry Bultema III, Sr VP	James Daniel Conklin #, VP	Danielle Marie D'Addesa #, VP, Assoc Gen Counsel
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, Chief Actg, Risk, Data Off	Sarah Sparks Herron #, VP, Assoc Gen Counsel	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	Charles Emilio Licata #, VP	Matthew William Loveless, VP
Joseph Hanlon Lynch Jr., VP	Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Enterprise CMO
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
Justin Keith Payne #, VP	Maribeth Semba Rahe, Sr VP	Michelle Ison Rice, VP
Ryan Keith Richey, VP	Gregory Gates Rowe #, 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
Tracey Marie Stofa #, VP	Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer
Michael Charles Vogel #, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, Sr VP
Scott Joseph Wittman, VP	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this
26th day of October, 2023

Angela M. Baker-Colyer

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

NOTARY PUBLIC STATE OF OHIO

ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	2,706,281,409		2,706,281,409	2,769,709,975
2.	Stocks:				
	2.1 Preferred stocks	36,651,659		36,651,659	42,514,164
	2.2 Common stocks	5,230,137,312	17,804,813	5,212,332,499	5,452,145,426
3.	Mortgage loans on real estate:				
	3.1 First liens	54,980,576		54,980,576	55,840,689
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	24,242,015		24,242,015	24,705,414
	4.2 Properties held for the production of income (less $ ..... encumbrances)	812,669		812,669	832,607
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ (33,332,893)), cash equivalents ($ 64,148,632) and short-term investments ($ 971,658)	31,787,397		31,787,397	22,478,971
6.	Contract loans (including $ ..... premium notes)	141,898,866		141,898,866	142,492,679
7.	Derivatives			0	195,701
8.	Other invested assets	2,784,152,521	279,740,771	2,504,411,750	2,471,001,276
9.	Receivables for securities	12,633,668		12,633,668	3,296,333
10.	Securities lending reinvested collateral assets	28,129,814		28,129,814	17,778,636
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,051,707,906	297,545,584	10,754,162,322	11,002,991,871
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	40,599,465		40,599,465	38,912,751
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,221,586		2,221,586	2,358,232
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	44,874,090		44,874,090	45,223,305
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	290,757		290,757	220,688
	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	71,760,807		71,760,807	36,220,190
18.2	Net deferred tax asset	38,822,833		38,822,833	0
19.	Guaranty funds receivable or on deposit	839,467		839,467	839,467
20.	Electronic data processing equipment and software	40,351,662	29,910,345	10,441,317	10,203,045
21.	Furniture and equipment, including health care delivery assets ($ .....)	6,860,313	6,860,313	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	37,989,132		37,989,132	50,439,221
24.	Health care ($ .....) and other amounts receivable	4,313,483	418,044	3,895,439	3,842,934
25.	Aggregate write-ins for other than invested assets	296,770,190	296,770,190	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,637,401,691	631,504,476	11,005,897,215	11,191,251,704
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,047,389,796		1,047,389,796	1,131,630,656
28.	Total (Lines 26 and 27)	12,684,791,487	631,504,476	12,053,287,011	12,322,882,360
	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.	Pension asset	193,644,952	193,644,952	0	0
2502.	Trademark license agreement	85,850,018	85,850,018	0	0
2503.	Prepaid Expenses	17,275,220	17,275,220	0	0
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)	296,770,190	296,770,190	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,819,004,653 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	2,819,004,653	2,795,291,923
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	145,445,136	143,743,382
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	176,719,678	183,196,923
4.	Contract claims:		
	4.1 Life	45,337,702	50,152,349
	4.2 Accident and health	4,374,197	3,821,626
5.	Policyholders' dividends/refunds to members $ 170,000 and coupons $ ..... due and unpaid	170,000	170,000
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	15,967,370	1,503,172
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	21,256,975	32,321,972
	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 $ 95,676 accident and health premiums	3,103,415	2,953,012
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 505,499 ceded	505,499	476,906
	9.4 Interest Maintenance Reserve	51,458,157	57,350,001
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,420,389 , accident and health $ ..... and deposit-type contract funds $	1,420,389	1,559,955
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	133,773,675	138,518,063
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(13,250)	(9,000)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,614,411	4,245,886
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		10,798,933
16.	Unearned investment income	1,882,791	1,882,791
17.	Amounts withheld or retained by reporting entity as agent or trustee	803,863	941,017
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	7,120,143	6,325,134
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	333,156,230	320,748,216
22.	Borrowed money $ 102,294,018 and interest thereon $ 9,375,000	111,669,018	61,842,155
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	352,739,859	370,005,881
	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	330,174	471,843
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	10,024,304	423,721
	24.10 Payable for securities lending	74,094,543	80,925,332
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	18,723,535	20,525,309
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,333,682,467	4,290,186,502
27.	From Separate Accounts Statement	1,047,389,796	1,131,630,656
28.	Total liabilities (Lines 26 and 27)	5,381,072,263	5,421,817,158
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	995,571,386	995,499,041
33.	Gross paid in and contributed surplus	607,102,515	607,102,515
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	5,067,040,847	5,295,963,646
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	6,669,714,748	6,898,565,202
38.	Totals of Lines 29, 30 and 37	6,672,214,748	6,901,065,202
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,053,287,011	12,322,882,360
	DETAILS OF WRITE-INS		
2501.	SCA, LP & LLC Contingent Liability	14,406,103	16,059,648
2502.	Uncashed drafts and checks pending escheatment to the state	4,162,703	4,310,932
2503.	Interest on contract and policy funds	154,729	154,729
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)	18,723,535	20,525,309
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	157,842,303	158,925,168	214,967,206
2.	Considerations for supplementary contracts with life contingencies		31,041	31,041
3.	Net investment income	361,355,882	306,869,362	481,052,121
4.	Amortization of Interest Maintenance Reserve (IMR)	5,084,000	5,263,764	6,802,443
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			1,060,667
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			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	329,575	0	208,383
9.	Totals (Lines 1 to 8.3)	524,611,760	471,089,335	704,121,861
10.	Death benefits	96,993,735	110,519,409	143,820,777
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,333,466	2,596,858	2,536,873
12.	Annuity benefits	104,019,156	39,004,246	52,603,257
13.	Disability benefits and benefits under accident and health contracts	9,806,353	8,622,378	10,903,143
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	35,448,805	29,486,114	40,283,115
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	4,075,211	3,869,767	5,365,306
18.	Payments on supplementary contracts with life contingencies	152,736	182,414	236,626
19.	Increase in aggregate reserves for life and accident and health contracts	25,481,634	25,484,254	(97,007,373)
20.	Totals (Lines 10 to 19)	278,311,096	219,765,440	158,741,724
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	12,677,864	10,971,115	14,794,794
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	116,278,695	104,186,026	130,060,300
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,616,620	12,151,391	16,674,909
25.	Increase in loading on deferred and uncollected premiums	(465)	(681,260)	(1,115,165)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(103,991,518)	(39,004,244)	(52,807,608)
27.	Aggregate write-ins for deductions	24,093,553	(63,429,325)	(51,033,907)
28.	Totals (Lines 20 to 27)	339,985,845	243,959,143	215,315,047
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	184,625,915	227,130,192	488,806,814
30.	Dividends to policyholders and refunds to members	32,127,069	37,032,833	47,950,059
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	152,498,846	190,097,359	440,856,755
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,920,626)	37,881,162	34,061,723
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)	154,419,472	152,216,197	406,795,032
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (200,279) (excluding taxes of $ (214,743) transferred to the IMR)	49,386,436	43,648,415	(3,984,605)
35.	Net income (Line 33 plus Line 34)	203,805,908	195,864,612	402,810,427
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	6,901,065,202	6,756,129,726	6,756,129,726
37.	Net income (Line 35)	203,805,908	195,864,612	402,810,427
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (29,982,713)	(201,582,672)	(497,256,398)	(569,357,543)
39.	Change in net unrealized foreign exchange capital gain (loss)	229,832	(3,591,211)	208,463
40.	Change in net deferred income tax	18,599,275	(22,139,118)	(44,085,123)
41.	Change in nonadmitted assets	(18,329,621)	(31,495,922)	(89,828,583)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	17,266,022	133,346,189	133,839,451
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			
48.	Change in surplus notes	72,345	72,345	144,691
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	0	190,000,000
	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	(245,000,000)		
53.	Aggregate write-ins for gains and losses in surplus	(3,911,543)	1,288,610	121,203,693
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(228,850,454)	(223,910,893)	144,935,476
55.	Capital and surplus, as of statement date (Lines 36 + 54)	6,672,214,748	6,532,218,833	6,901,065,202
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	329,575	0	208,383
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	329,575	0	208,383
2701.	Benefits for Employees & Agents Not Included elsewhere	21,300,946	(58,517,081)	(50,533,347)
2702.	Trademark License Amortization	2,549,997	2,549,997	3,399,996
2703.	Securities lending interest expense	1,972,907	603,606	1,319,350
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,730,297)	(8,065,847)	(5,219,906)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	24,093,553	(63,429,325)	(51,033,907)
5301.	Change in unrecognized pension liability, net of tax	2,787,407	6,128,436	73,543,458
5302.	Change in unrecognized other post retirement employee benefits liability, net of tax	(6,698,950)	(4,839,826)	38,116,330
5303.	Change in unrecognized SERP liability, net of tax	0	0	9,543,905
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)	(3,911,543)	1,288,610	121,203,693

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	158,479,032	159,454,762	216,065,769
2.	Net investment income	357,133,494	225,094,765	361,478,259
3.	Miscellaneous income	329,575	0	1,269,050
4.	Total (Lines 1 to 3)	515,942,101	384,549,527	578,813,078
5.	Benefit and loss related payments	257,200,164	201,890,839	258,418,138
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(103,987,268)	(39,004,244)	(52,811,858)
7.	Commissions, expenses paid and aggregate write-ins for deductions	152,412,766	151,111,148	218,472,615
8.	Dividends paid to policyholders	28,727,868	30,206,627	46,770,028
9.	Federal and foreign income taxes paid (recovered) net of $ 677,590 tax on capital gains (losses)	33,061,565	28,000,372	75,259,452
10.	Total (Lines 5 through 9)	367,415,095	372,204,742	546,108,375
11.	Net cash from operations (Line 4 minus Line 10)	148,527,006	12,344,785	32,704,703
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	140,565,057	442,179,087	561,910,169
	12.2 Stocks	271,189,661	267,175,367	396,955,117
	12.3 Mortgage loans	860,112	825,785	1,106,699
	12.4 Real estate	0	0	0
	12.5 Other invested assets	242,718,404	220,609,805	291,307,001
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(29,514)	14,301	(18,007)
	12.7 Miscellaneous proceeds	9,796,284	3,212,529	19,350,392
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	665,100,004	934,016,874	1,270,611,371
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	80,808,951	447,582,135	462,988,762
	13.2 Stocks	131,828,773	407,177,680	816,113,668
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	1,722,610	3,626,892	5,347,586
	13.5 Other invested assets	347,616,644	452,759,746	563,985,991
	13.6 Miscellaneous applications	19,688,513	6,092,257	829,655
	13.7 Total investments acquired (Lines 13.1 to 13.6)	581,665,491	1,317,238,710	1,849,265,662
14.	Net increase (or decrease) in contract loans and premium notes	(593,813)	(2,308,083)	(2,815,412)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	84,028,326	(380,913,753)	(575,838,879)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	72,345	(1)	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	190,000,000
	16.3 Borrowed funds	40,451,863	46,000,000	48,967,155
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,477,245)	(4,692,320)	(6,171,143)
	16.5 Dividends to stockholders	245,000,000	0	0
	16.6 Other cash provided (applied)	(12,293,873)	(6,545,906)	(25,208,847)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(223,246,910)	34,761,773	207,587,165
	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)	9,308,422	(333,807,195)	(335,547,011)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	22,478,971	358,025,982	358,025,982
	19.2 End of period (Line 18 plus Line 19.1)	31,787,393	24,218,787	22,478,971

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	34,087	40,629	7,946,907
2.	Ordinary life insurance	138,239,655	142,781,530	185,819,621
3.	Ordinary individual annuities	1,993	6,452	7,768
4.	Credit life (group and individual)			0
5.	Group life insurance	6,952,679	3,337,865	3,963,875
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	16,788,456	17,366,056	22,810,262
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	162,016,870	163,532,532	220,548,433
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	162,016,870	163,532,532	220,548,433
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	162,016,870	163,532,532	220,548,433
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	203,805,908	402,810,427
(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	203,805,908	402,810,427
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	6,672,214,748	6,901,065,202
(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	6,672,214,748	6,901,065,202

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 2023.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 2023, 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, 2023, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
52521H-AJ-2	422,515	421,919	596	421,919	391,466	06/30/2023
Total	XXX	XXX	596	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, 2023:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 1,267,845
2. 12 Months or Longer 25,436,649

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

1. Less than 12 Months 32,379,476
2. 12 Months or Longer 159,520,543

(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 $74.0 million and $27.0 million in the general and separate accounts, respectively.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

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

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

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

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

A. & B.

In March 2023, the Company paid a $245.0 million ordinary dividend to its parent, Western & Southern Financial Group, Inc. (WSFG). The dividend was in the form of cash.

In March 2023, the Company received a $150.0 million ordinary dividend from its subsidiary, Western-Southern Life Assurance Company. The dividend was in the form of cash.

In the first quarter of 2023, the Company sold $80.0 million of equity securities in exchange for cash to National Integrity Life Insurance Company.

In June and July 2023, the Company sold $25.0 million and $24.0 million of equity securities, respectively, in exchange for cash to its subsidiary, Gerber Life Insurance Company.

In August 2023, the Company entered into a Pension Risk Transfer agreement with its subsidiary, Western-Southern Life Assurance Company. Refer to Note 12(A)14 for more detail.

See note 11 for information relating to the Company's liabilities for borrowed money due to subsidiaries.

C. (1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
0002	8/30/2023	Western-Southern Life Assurance Company	Subsidiary	Other Transaction Involving Services	Yes	8/30/2023	$ —

Options for Type of Transaction:

- Loan
- Exchange of Assets or Liabilities (e/g/, buys, sells and secured borrowing transactions)
- Management Services
- Cost-Sharing Agreement
- Other Transactions Involving Services
- Guarantee (e.g., guarantees to related parties, on behalf of, and when beneficiary is related party)
- Other

(2) Detail of Material Related Party Transactions Involving Services

Ref #	Name of Related Party	Overview Description	Amount Charged	Amount Based on Allocation of Costs or Market Rates	Amount Charged Modified or Waived (Yes/No)
0002	Western-Southern Life Assurance Company	Pension Risk Transfer Agreement	$54,572,004	$54,572,004	No

11. Debt.

A. The Company has an outstanding liability for borrowed money in the amount of $39.3 million due to its subsidiary, Gerber Life Agency, LLC. Any outstanding principal is due December 15, 2026. At the option of the Company, early repayment may be made. The debt is in the form of a promissory note, and the original principal was $50.0 million. The Company has paid $1.3 million in interest year-to-date. Interest at 3.5% is required to be paid annually. The Company is not required to maintain a collateral security deposit with the lender.

The Company has an outstanding liability for borrowed money issued January 6, 2023, in the amount of $63.0 million due to its subsidiary, Western & Southern Life Assurance Company. Any outstanding principal is due January 6, 2033. At the option of the Company, early repayment may be made. The debt is in the form of a line of credit, in which the Company can borrow up to $100.0 million. Interest is variable, with a formula of 1 month SOFR plus 100 basis points, and is required to be paid monthly. The Company has paid $3.1 million in interest year-to-date. The Company is not required to maintain a collateral security deposit with the lender.

The Company does not hold any dollar reverse repurchase agreements.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

a. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
(4) Components of net periodic benefit cost						
a. Service cost	15,279,508	33,640,680	59,406	162,723	—	—
b. Interest cost	34,424,074	29,615,325	3,539,152	2,921,128	—	—
c. Expected return on plan assets	(56,670,324)	(91,126,398)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	3,130,085	9,866,827	(8,479,684)	(6,776,975)	—	—
f. Prior service cost or credit	398,279	476,525	—	(1,391,508)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	(3,438,379)	(17,527,041)	(4,881,126)	(5,084,632)	—	—

(14) In August 2023, the Company entered into a group annuity contract with Western-Southern Life Assurance Company to transfer risk and administration costs associated with their pension benefit obligations in the amount of $54,572,004.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations.

D. In March 2023, the Company paid an ordinary dividend to WSFG. Refer to Note 10 for details.

14. Liabilities, Contingencies, and Assessments.

A. Contingent Commitments

(2). The Company guarantees the payment of all policyholder obligations of each of the following wholly-owned subsidiaries, Western-Southern Life Assurance Company, Columbus Life Insurance Company, and Integrity Life Insurance Company. In addition, the Company guarantees all policyholder obligations of National Integrity Life Insurance Company, a wholly-owned subsidiary of Integrity Life Insurance Company, and Lafayette Life Insurance Company, an affiliated entity which is wholly owned by the Company's parent, Western & Southern Financial Group. The Company also guarantees the financial solvency of Gerber Life Agency, LLC, a wholly-owned subsidiary. Guarantees on behalf of wholly-owned subsidiaries or on behalf of related parties that are considered to be unlimited (as in the case of the guarantee on behalf of Lafayette Life Insurance Company) are exempt from the initial liability recognition criteria in SSAP 5R and therefore no liability has been recognized in the financial statements. Due to the unlimited nature of the guarantees, the Company is unable to estimate the maximum potential amount of future payments under the guarantees. In the unlikely event the guarantees would be triggered, the Company may be permitted to take control of the underlying assets to recover all or a portion of the amounts paid under the guarantees.

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, 2023

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common stock: Unaffiliated	321,986,493	—	23,394,141	2,881,947	348,262,581
Common stock: Mutual funds	371,313,507	—	—	—	371,313,507
Preferred stock	—	20,067,006	16,584,653	—	36,651,659
Other invested assets: Residual tranche, fixed income	—	26,876,917	—	—	26,876,917
Separate account assets	669,306,273	112,806,138	—	265,277,384	1,047,389,795
Total assets at fair value	1,362,606,273	159,750,061	39,978,794	268,159,331	1,830,494,459

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 09/30/2023

Description	Beginning Balance at 07/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2023
a. Assets										
Common stock: Unaffiliated	23,394,141	—	—	—	—	—	—	—	—	23,394,141
Preferred stock	16,597,153	—	—	—	(12,500)	—	—	—	—	16,584,653
Total Assets	39,991,294	—	—	—	(12,500)	—	—	—	—	39,978,794

Quarter Ended at 06/30/2023

Description	Beginning Balance at 04/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2023
a. Assets										
Common stock: Unaffiliated	23,394,141	—	—	—	—	—	—	—	—	23,394,141
Preferred stock	16,584,653	—	—	—	12,500	—	—	—	—	16,597,153
Total Assets	39,978,794	—	—	—	12,500	—	—	—	—	39,991,294

Quarter Ended at 03/31/2023

Description	Beginning Balance at 01/01/2023	Transfers into Level 3*	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2023
a. Assets										
Common stock: Unaffiliated	23,394,141	—	—	—	—	—	—	—	—	23,394,141
Preferred stock	15,597,155	—	—	—	(12,500)	999,998	—	—	—	16,584,653
Total Assets	38,991,296	—	—	—	(12,500)	999,998	—	—	—	39,978,794

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

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

The fair value of common stock and preferred stock included in Level 3 has been determined by using broker quotes or recent financing for similar securities.

The fair value of the fixed income residual tranche included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Assets held in Level 2 of the separate account include debt securities. The fair values of these investments have been determined through the use of third-party pricing services utilizing market observable inputs.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	2,406,074,371	2,706,281,411	8,669,302	2,395,644,652	1,760,417	—	—
Common stock: Unaffiliated	348,262,581	348,262,581	321,986,493	—	23,394,141	2,881,947	—
Common stock: Mutual funds	371,313,507	371,313,507	371,313,507	—	—	—	—
Preferred stock	36,651,659	36,651,659	—	20,067,006	16,584,653	—	—
Mortgage loans	47,682,382	54,980,576	—	—	47,682,382	—	—
Cash, cash equivalents, & short-term investments	31,816,507	31,787,397	31,816,507	—	—	—	—
Other invested assets: Surplus notes	33,626,613	38,988,968	—	33,626,613	—	—	—
Other invested assets: Fixed income, residual tranche	26,876,917	26,876,917	—	26,876,917	—	—	—
Securities lending reinvested collateral assets	28,129,814	28,129,814	28,129,814	—	—	—	—
Separate account assets	1,047,389,795	1,047,389,795	669,306,273	112,806,138	—	265,277,384	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(2,610,954)	(2,697,001)	—	—	(2,610,954)	—	—
Securities lending liability	(74,094,543)	(74,094,543)	—	(74,094,543)	—	—	—

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, Residual Tranche, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair values of preferred stock and common stock included in Level 3 have been determined by using broker quotes or recent financing for similar securities. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds, surplus notes, private equity, and private debt fund investments. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account. For investments utilizing NAV, see Note 20E for a description.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

D. Not applicable.

E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of equity interest in limited partnerships and limited liability companies in the separate account. These investments contain fixed income, common stock and real estate characteristics. The interests in these

partnerships can be sold or transferred with prior consent from the general partner. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The average remaining life of the investments is 16 years. The Company's unfunded commitment for these investments is $74.0 million.

A collective trust in the separate account utilizing NAV is primarily investing in domestic fixed income securities. Shares in the trust can be redeemed at their net asset value. The NAV for this investment is $10.17.

Common stock utilizing NAV as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is $15.00.

The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.

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	—

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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

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

6.4 By what department or departments?
Ohio Department of Insurance .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 20,030

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,395,950,444

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 4,612,550,246	$ 4,510,561,223
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 2,260,110,097	$ 2,309,741,971
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,872,660,343	$ 6,820,303,194
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 73,980,009

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 73,991,540

16.3 Total payable for securities lending reported on the liability page. ..... $ 74,094,543

GENERAL INTERROGATORIES

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

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231
PERSHING ADVISOR SOLUTIONS	1 Pershing Plaza, 4th Floor Jersey City NJ 07399

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

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	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

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

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 54,937,072
1.14 Total Mortgages in Good Standing	$ 54,937,072
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 43,504
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 54,980,576
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 ..... 78.400 %

2.2 A&H cost containment percent ..... 2.300 %

2.3 A&H expense percent excluding cost containment expenses ..... 78.200 %

3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

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

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	163,707	0	24,866		188,573	
2. Alaska	AK	N	63,828	0	1,551		65,379	
3. Arizona	AZ	L	602,468	0	46,501		648,969	
4. Arkansas	AR	L	90,888	0	9,643		100,531	
5. California	CA	L	7,595,010	173	493,948		8,089,131	
6. Colorado	CO	L	193,683	0	16,240		209,923	
7. Connecticut	CT	L	21,187	0	1,960		23,147	
8. Delaware	DE	L	42,243	0	4,599		46,842	
9. District of Columbia	DC	L	149,992	0	10,201		160,193	
10. Florida	FL	L	4,975,518	0	967,021		5,942,539	
11. Georgia	GA	L	1,033,348	0	89,758		1,123,106	
12. Hawaii	HI	L	18,581	0	784		19,365	
13. Idaho	ID	L	56,505	0	465		56,970	
14. Illinois	IL	L	16,324,920	0	1,000,398		17,325,318	
15. Indiana	IN	L	9,222,580	0	1,891,807		11,114,387	
16. Iowa	IA	L	114,034	0	4,938		118,972	
17. Kansas	KS	L	461,848	0	110,807		572,655	
18. Kentucky	KY	L	3,356,346	0	892,630		4,248,976	
19. Louisiana	LA	L	4,759,677	0	166,202		4,925,879	
20. Maine	ME	N	5,062	0	1,643		6,705	
21. Maryland	MD	L	1,712,664	0	81,443		1,794,107	
22. Massachusetts	MA	N	25,248	0	4,009		29,257	
23. Michigan	MI	L	3,930,686	0	465,698		4,396,384	
24. Minnesota	MN	L	1,536,533	0	39,780		1,576,313	
25. Mississippi	MS	L	99,095	0	4,976		104,071	
26. Missouri	MO	L	2,375,328	0	309,444		2,684,772	
27. Montana	MT	L	12,990	0	1,062		14,052	
28. Nebraska	NE	L	13,409	0	307		13,716	
29. Nevada	NV	L	262,889	0	30,903		293,792	
30. New Hampshire	NH	L	8,225	0	794		9,019	
31. New Jersey	NJ	L	159,235	0	7,548		166,783	
32. New Mexico	NM	L	28,393	0	2,167		30,560	
33. New York	NY	N	109,555	0	17,047		126,602	
34. North Carolina	NC	L	10,747,933	(32)	2,533,622		13,281,523	
35. North Dakota	ND	L	20,750	0	0		20,750	
36. Ohio	OH	L	30,330,296	1,463	4,908,349		35,240,108	
37. Oklahoma	OK	L	161,558	0	17,681		179,239	
38. Oregon	OR	L	106,706	0	2,426		109,132	
39. Pennsylvania	PA	L	6,197,527	0	818,914		7,016,441	
40. Rhode Island	RI	L	3,411	0	95		3,506	
41. South Carolina	SC	L	1,158,256	0	188,602		1,346,858	
42. South Dakota	SD	L	11,318	0	1,704		13,022	
43. Tennessee	TN	L	965,003	0	323,635		1,288,638	
44. Texas	TX	L	3,952,295	0	501,736		4,454,031	
45. Utah	UT	L	34,619	0	850		35,469	
46. Vermont	VT	L	2,136	0	531		2,667	
47. Virginia	VA	L	503,393	0	65,554		568,947	
48. Washington	WA	L	134,072	0	14,697		148,769	
49. West Virginia	WV	L	2,156,278	0	673,285		2,829,563	
50. Wisconsin	WI	L	1,193,735	0	33,336		1,227,071	
51. Wyoming	WY	L	7,296	0	229		7,525	
52. American Samoa	AS	N					0	
53. Guam	GU	N					0	
54. Puerto Rico	PR	N	4,591		592		5,183	
55. U.S. Virgin Islands	VI	N	709				709	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	14		0		14	
58. Aggregate Other Aliens	OT	XXX	44,805	0	1,478	0	46,283	0
59. Subtotal		XXX	117,262,376	1,604	16,788,456	0	134,052,436	0
90. Reporting entity contributions for employee benefits plans		XXX	6,953,619				6,953,619	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	19,485,664	389			19,486,053	
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	1,524,762				1,524,762	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	145,226,421	1,993	16,788,456	0	162,016,870	0
96. Plus Reinsurance Assumed		XXX	543,457				543,457	
97 Totals (All Business)		XXX	145,769,878	1,993	16,788,456	0	162,560,327	0
98. Less Reinsurance Ceded		XXX	1,507,441		2,907,518		4,414,959	
99. Totals (All Business) less Reinsurance Ceded		XXX	144,262,437	1,993	13,880,938	0	158,145,368	0
DETAILS OF WRITE-INS								
58001. MEX Mexico		XXX	2,339				2,339	
58002. ZZZ Other Alien		XXX	42,466		1,478		43,944	
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	44,805	0	1,478	0	46,283	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:

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

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)		47-5482199

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	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	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.500	Western & Southern Mutual Holding Co		
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	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	87-4690994				BGA Capital, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	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	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	2.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	The Western and Southern Life Insurance Co	Ownership	5.400	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	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	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	The Western and Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	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	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	DS	The Western and Southern Life Insurance Co	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	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3600937				CrossHarbor Strategic Debt Fund, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	8.800	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	
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	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Insurance Co	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	

SCHEDULE Y

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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	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	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	47-5482199				Fabric Technologies, Inc.	NY	DS	The Western and Southern Life Insurance Co	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	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	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	4.160	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	20.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.600	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	25.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	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	6.050	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	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	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	40.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	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	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.190	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	The Western and 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-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI XI 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 and Southern Life Insurance Co	Ownership	16.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	The Western and 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-LP	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.160	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	

SCHEDULE Y

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1415079				GDR Capital, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	32.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	DS	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	DS	The Western and Southern Life Insurance Co	Ownership	100.000	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	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	88-4269012				Henley Residences Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	67.000	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	DS	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	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	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	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	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	DS	Integrity Life Insurance 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	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	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	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	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	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	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	
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	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	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	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	92-3712148				South Orange Kissimmee	FL	NIA	WS Real Estate Holdings LLC	Ownership	52.000	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	26-4291356				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	93-1867642				SW Link Phase I Development, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	46.770	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	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	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	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	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	RE	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	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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	92-1339411				TruAmerica Workforce Housing Fund II-A, LP	FL	NIA	Western-Southern Life Assurance Co	Ownership	6.300	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	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	DS	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UDP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	DS	The Western and Southern Life Insurance Co	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	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	DS	The Western and Southern Life Insurance Co	Ownership	100.000	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	06-1804432				WS Real Estate Holdings LLC	OH	DS	The Western and Southern Life Insurance Co	Ownership	100.000	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	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	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]

7 0 4 8 3 2 0 2 3 4 9 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365]

7 0 4 8 3 2 0 2 3 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

7 0 4 8 3 2 0 2 3 4 4 5 0 0 0 0 3

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

7 0 4 8 3 2 0 2 3 4 4 6 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

7 0 4 8 3 2 0 2 3 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

7 0 4 8 3 2 0 2 3 4 4 8 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

7 0 4 8 3 2 0 2 3 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous expense	(9,601)	(193,944)	3,834,621
2705. Reserve adjustment on reinsurance assumed - Lafayette	(67,150)	49,126	48,173
2706. Change in SCA, LP & LLC Contingent Liability	(1,653,546)	(7,921,029)	(9,102,700)
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,730,297)	(8,065,847)	(5,219,906)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,538,021	22,458,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,722,610	5,347,586
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	2,205,946	2,268,261
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	25,054,685	25,538,021
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	25,054,685	25,538,021

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	55,840,688	56,947,387
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	860,112	1,106,699
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	54,980,576	55,840,688
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	54,980,576	55,840,688
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	54,980,576	55,840,688

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,736,187,660	2,415,564,786
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	148,449,849	188,029,529
	2.2 Additional investment made after acquisition	199,166,795	375,956,462
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	140	4,568
5.	Unrealized valuation increase (decrease)	(56,893,272)	60,288,891
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	242,718,404	286,504,758
8.	Deduct amortization of premium and depreciation	40,250	45,818
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	17,106,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,784,152,518	2,736,187,660
12.	Deduct total nonadmitted amounts	279,740,771	265,186,388
13.	Statement value at end of current period (Line 11 minus Line 12)	2,504,411,747	2,471,001,272

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	8,284,310,712	8,498,124,201
2.	Cost of bonds and stocks acquired	212,637,724	1,279,102,430
3.	Accrual of discount	748,101	1,263,648
4.	Unrealized valuation increase (decrease)	(157,726,481)	(553,333,358)
5.	Total gain (loss) on disposals	55,519,479	49,894,171
6.	Deduct consideration for bonds and stocks disposed of	411,754,718	958,846,008
7.	Deduct amortization of premium	3,391,671	9,833,509
8.	Total foreign exchange change in book/adjusted carrying value	229,832	208,464
9.	Deduct current year's other than temporary impairment recognized	7,502,519	22,250,050
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	(19,278)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,973,070,459	8,284,310,712
12.	Deduct total nonadmitted amounts	17,804,813	19,941,073
13.	Statement value at end of current period (Line 11 minus Line 12)	7,955,265,646	8,264,369,639

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)	1,522,293,617	46,669,707	69,895,492	10,945,970	1,514,991,150	1,522,293,617	1,510,013,802	1,519,131,803
2. NAIC 2 (a)	1,115,310,510	778,474,377	759,164,040	(11,113,869)	1,137,529,095	1,115,310,510	1,123,506,978	1,178,375,481
3. NAIC 3 (a)	68,669,275	0	10,541	(2,353,611)	76,468,050	68,669,275	66,305,123	76,559,411
4. NAIC 4 (a)	13,157,048	0	2,528	1,892,816	13,139,966	13,157,048	15,047,336	13,133,979
5. NAIC 5 (a)	1,000,000	500,000	0	0	1,000,000	1,000,000	1,500,000	1,000,000
6. NAIC 6 (a)	4	0	0	0	4	4	4	4
7. Total Bonds	2,720,430,454	825,644,084	829,072,601	(628,694)	2,743,128,265	2,720,430,454	2,716,373,243	2,788,200,678
PREFERRED STOCK								
8. NAIC 1	1,573,801	0	0	(166,453)	2,066,612	1,573,801	1,407,348	1,882,933
9. NAIC 2	20,425,104	0	0	(1,765,558)	19,861,417	20,425,104	18,659,546	25,034,076
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	2,172,972	0	0	
13. NAIC 6	16,602,126	0	0	(17,361)	16,584,653	16,602,126	16,584,765	15,597,155
14. Total Preferred Stock	38,601,031	0	0	(1,949,372)	40,685,654	38,601,031	36,651,659	42,514,164
15. Total Bonds and Preferred Stock	2,759,031,485	825,644,084	829,072,601	(2,578,066)	2,783,813,919	2,759,031,485	2,753,024,902	2,830,714,842

(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 $ 2,398,930 ; NAIC 2 $ 7,692,903 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	971,658	XXX	971,658		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,500,000	130,123,027
2.	Cost of short-term investments acquired	3,971,243	10,293,704
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	652
6.	Deduct consideration received on disposals	6,499,585	136,917,383
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)	971,658	3,500,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	971,658	3,500,000

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)	195,698
2.	Cost Paid/(Consideration Received) on additions	50,369
3.	Unrealized Valuation increase/(decrease)	(145,330)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	170,417
6.	Considerations received/(paid) on terminations	271,154
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	0
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	0

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	48,243,819	248,607,957
2.	Cost of cash equivalents acquired	2,671,097,611	9,403,402,151
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,706	7,812
6.	Deduct consideration received on disposals	2,655,198,504	9,603,774,101
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)	64,148,632	48,243,819
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	64,148,632	48,243,819

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
400 Broadway Complex-CO Owned-Occupied	Cincinnati	OH	01/01/1901	Various			16,000,227	244,315
Broadway Garage-Co Owned-Occupied	Cincinnati	OH	01/01/1950	Various			803,853	104,850
Guilford Building-CO Owned-Occupied	Cincinnati	OH	11/03/1992	Various			4,184,599	113,738
0199999. Acquired by Purchase					0	0	20,988,679	462,903
0399999 - Totals					0	0	20,988,679	462,903

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

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
44682	CINCINNATI	OH		12/01/2011		19,907					0		337	337			0
44692	CINCINNATI	OH		12/01/2011		44,480					0		330	330			0
44696	NORTH CHARLESTON	SC		10/28/2016		10,890,371					0		99,769	99,769			0
44697	NORTH CHARLESTON	SC		11/01/2016		1,507,897					0		13,814	13,814			0
44698	SAN JOSE	CA		12/01/2017		4,948,161					0		60,117	60,117			0
44700	CINCINNATI	OH		07/01/2019		10,513,485					0		44,465	44,465			0
44701	LADY LAKE	FL		02/20/2020		6,676,388					0		70,797	70,797			0
0299999. Mortgages with partial repayments						34,600,689	0	0	0	0	0	0	289,629	289,629	0	0	0
0599999 - Totals						34,600,689	0	0	0	0	0	0	289,629	289,629	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Pearl Mark		12/02/2021			7,600,000		32,094,340	80.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	7,600,000	0	32,094,340	XXX
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	11/18/2016			9,412		3,542,267	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	9,412	0	3,542,267	XXX
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2		125,000		8,950,769	1.670
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1		323,013		8,893,688	4.630
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012			1,879		352,432	0.470
000000-00-0	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2		1,683		3,286	0.740
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	451,575	0	18,200,175	XXX
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013			40,330		613,559	6.640
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP		07/14/2014			24,318		0	2.440
000000-00-0	Canapi Ventures FUND II	WILMINGTON	DE	Canapi Ventures FUND II		08/26/2022			178,424		4,269,121	1.050
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017			94,644		698,451	8.920
000000-00-0	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019			125,491		1,612,246	7.080
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007			31,056		261,210	1.050
000000-00-0	eGateway Capital Partners	COVINGTON	KY	eGateway Capital Partners		08/29/2023		411,614			588,386	0.000
000000-00-0	FTV Capital VII	SAN FRANCISCO	CA	FTV Capital VII		01/14/2022			200,000		2,900,000	0.000
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital		10/28/2019			419,437		0	0.020
000000-00-0	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART	WILMINGTON	DE	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART		07/27/2022			325,000		2,725,000	0.500
000000-00-0	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI		12/16/2011			21,493		929,657	0.640
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.		09/23/2019			371,374		695,663	2.340
000000-00-0	Portag3 Ventures III L.P.	TORONTO	CAN	Portag3 Ventures III L.P.		07/23/2021			183,185		6,272,876	1.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1		6,765		582,281	0.180
000000-00-0	REFINERY VENTURE FUND II LP	CINCINNATI	OH	REFINERY VENTURE FUND II LP		09/20/2021			140,000		460,000	5.290
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			458,024		1,980,973	0.000
000000-00-0	Sands Capital Private Growth F Global Venture Fund I	Arlington	VA	Sands Capital Private Growth F Global Venture Fund I		06/28/2017			34,334		0	0.070
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund II	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund II		08/20/2021			445,616		11,077,655	0.030
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017			17,182		695,541	0.010
000000-00-0	SOLAMERE CAPITAL FUND Solamere Series IV Flagship	BOSTON	MA	SOLAMERE CAPITAL FUND Solamere Series IV Flagship		06/28/2023			2,453,227		21,523,849	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								411,614	5,569,900	0	57,886,467	XXX
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.		05/07/2021			799,200		3,786,960	3.360
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		11/23/2018			8,000,000		32,500,000	99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P.		03/01/2022			2,474,674		48,456,000	98.130
000000-00-0	FT. WASHINGTON PRIVATE EQUITY XI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY XI L.P.		05/16/2023		21,600	641,700		2,898,000	0.000
2099999. Joint Venture Interests - Common Stock - Affiliated								21,600	11,915,574	0	87,640,960	XXX
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC	Cincinnati	OH	Al. Neyer		08/12/2022			1,620,000		6,804,913	4.500
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter		12/03/2021			541,000		3,977,000	0.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,161,000	0	10,781,913	XXX
000000-00-0	W&S Real Estate Holdings LLC	Cincinnati	OH	WSLIC		12/01/2006		61,802,542	23,362,135		182,163,684	100.000
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	TRUAMERICA MULTIFAMILY LLC		06/25/2021			626,367		3,627,199	11.000
000000-00-0	Chestnut Healthcare Partners II, L.P.	Chattanooga	TN	Chestnut Healthcare II GP, LLC		09/28/2021			2,500,000		7,500,000	25.000
2299999. Joint Venture Interests - Real Estate - Affiliated								61,802,542	26,488,502	0	193,290,883	XXX
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Pearl Mark		12/02/2021			194,000		770,708	25.000
2599999. Joint Venture Interests - Other - Unaffiliated								0	194,000	0	770,708	XXX
6099999. Total - Unaffiliated								411,614	15,985,887	0	123,275,870	XXX
6199999. Total - Affiliated								61,824,142	38,404,076	0	280,931,843	XXX
6299999 - Totals								62,235,756	54,389,963	0	404,207,713	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Pearlmark Mz Rlty Prtnrs V-WS, LP	Chicago	IL	Cash Return Dist.	12/02/2021	09/28/2023	4,879,795					0		364,219	364,219			0	956
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							4,879,795	0	0	0	0	0	0	364,219	364,219	0	0	0	956
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	11/18/2016	08/31/2023	21,152					0		21,152	21,152			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							21,152	0	0	0	0	0	0	21,152	21,152	0	0	0	0
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	08/01/2023	663,858					0		663,858	663,858			0	
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	08/07/2023	207,106					0		207,106	207,106			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2023	475,663					0		475,663	475,663			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	07/31/2023	539,901					0		539,901	539,901			0	
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	08/08/2023	73,262					0		73,262	73,262			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/10/2023	143,131					0		143,131	143,131			0	
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	07/18/2023	737,462					0		737,462	737,462			0	
000000-00-0	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	07/28/2023	100,035					0		100,035	100,035			0	
000000-00-0	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	09/28/2023	1,064					0		1,064	1,064			0	
000000-00-0	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	09/28/2023	7,974					0		7,974	7,974			0	
000000-00-0	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	08/28/2023	26,981					0		26,981	26,981			0	
000000-00-0	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	08/10/2023	44,786					0		44,786	44,786			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,021,223	0	0	0	0	0	0	3,021,223	3,021,223	0	0	0	0
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	07/21/2023	524,096					0		524,096	524,096			0	
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	08/14/2023	10,954					0		10,954	10,954			0	
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	07/12/2023	79,573					0		79,573	79,573			0	
000000-00-0	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011	07/25/2023	38,479					0		38,479	38,479			0	
000000-00-0	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011	08/22/2023	238,849					0		238,849	238,849			0	
000000-00-0	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	08/09/2023	10,002					0		10,002	10,002			0	
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019	08/24/2023	77,545					0		77,545	77,545			0	
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	08/18/2023	634,222					0		634,222	634,222			0	
000000-00-0	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	07/19/2023	46,500					0		46,500	46,500			0	
000000-00-0	Sands Capital Private Growth F Global Innovation Fund C-1	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1	06/29/2017	09/22/2023	658,315					0		658,315	658,315			0	
000000-00-0	Sands Capital Private Growth F Global Venture Fund I	Arlington	VA	Sands Capital Private Growth F Global Venture Fund I	06/28/2017	08/04/2023	2,986,305					0		2,986,305	2,986,305			0	
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund I	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I	12/23/2019	07/24/2023	2,179,389					0		2,179,389	2,179,389			0	
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund II	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund II	08/20/2021	07/24/2023	1,491,347					0		1,491,347	1,491,347			0	
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	07/19/2023	13,874					0		13,874	13,874			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,989,450	0	0	0	0	0	0	8,989,450	8,989,450	0	0	0	0
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	08/31/2023	59,925					0		59,925	59,925			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	08/31/2023	450,000					0		450,000	450,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	09/11/2023	765,000					0		765,000	765,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	09/27/2023	1,265,976					0		1,265,976	1,265,976			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	08/11/2023	4,311,775					0		4,311,775	4,311,775			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	09/21/2023	113,125					0		113,125	113,125			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.	05/07/2021	09/21/2023	439,560					0		439,560	439,560			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							7,405,361	0	0	0	0	0	0	7,405,361	7,405,361	0	0	0	0
000000-00-0	Chestnut Healthcare Partners II, L.P.	Chattanooga	TN	Cash Return Dist.	09/28/2021	09/07/2023	15,865,631					0		134,273	134,273			0	
000000-00-0	W&S REAL ESTATE HOLDINGS LLC	Cincinnati	OH	Cash Return Dist.	12/01/2006	09/22/2023	1,213,989,190					0		59,046,597	59,046,597			0	34,090,458
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	Cash Return Distribution	06/25/2021	08/30/2023	69,562,735					0		259,571	259,571			0	186,111
2299999. Joint Venture Interests - Real Estate - Affiliated							1,299,417,556	0	0	0	0	0	0	59,440,440	59,440,440	0	0	0	34,276,569

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
6099999. Total - Unaffiliated							16,911,620	0	0	0	0	0	0	12,396,044	12,396,044	0	0	0	956
6199999. Total - Affiliated							1,306,822,917	0	0	0	0	0	0	66,845,801	66,845,801	0	0	0	34,276,569
6299999 - Totals							1,323,734,537	0	0	0	0	0	0	79,241,845	79,241,845	0	0	0	34,277,526

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2023	Interest Capitalization		108,756	108,756	0	1.A
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		07/05/2023	BARCLAYS		500,000	500,000	6,722	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						608,756	608,756	6,722	XXX
MICRUI-TY-1	MICRUITY INC. Convertible Note 4.300% 06/30/25		07/14/2023	PRIVATE PLACEMENT		500,000	500,000	0	5.B GI
00155B-AA-6	AKM ISSUING TRUST 5.653% 08/01/73		08/23/2023	STERN		700,000	700,000	0	1.B FE
01400E-AC-7	ALCON FINANCE CORP 3.800% 09/23/49		09/26/2023	BNP SECURITIES		7,189,500	10,000,000	5,278	2.B FE
115637-AL-4	BROWN-FORMAN CORP -CL B 3.750% 01/15/43		08/14/2023	STIFEL NICHOLAS		2,287,864	2,937,000	9,484	1.G FE
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		08/22/2023	GOLDMAN SACHS		899,208	900,000	5,728	2.C FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2023	Interest Capitalization		0	0	0	1.A FM
58769J-AH-0	MERCEDES-BENZ FIN NA 5.880% 08/01/25		07/31/2023	CITIGROUP GLOBAL MKTS		2,100,000	2,100,000	0	1.F FE
637417-AQ-9	NATL RETAIL PROP 3.500% 04/15/51		08/29/2023	BARCLAYS		4,688,670	7,000,000	92,556	2.A FE
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		09/29/2023	TD SECURITIES		367,954	375,000	442	2.B FE
88579Y-AZ-4	3M CO. 3.625% 10/15/47		07/24/2023	WELLS FARGO		1,554,080	2,000,000	20,340	1.F FE
94106L-BW-8	WASTE MANAGEMENT INC 4.875% 02/15/34		07/27/2023	SCOTIA		4,925,100	5,000,000	0	1.G FE
055451-BF-4	BHP FINANCE USA 5.500% 09/08/53	D	09/05/2023	J P MORGAN SEC		2,945,970	3,000,000	0	1.F FE
05565E-CD-5	BMW US Capital LLC 5.930% 08/11/25	C	08/08/2023	BANK of AMERICA SEC		1,500,000	1,500,000	0	1.F FE
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33	D	09/20/2023	JEFFERIES & CO		1,935,000	2,000,000	35,833	1.G FE
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	09/21/2023	TD SECURITIES		743,393	750,000	974	2.A FE
456837-AK-9	ING GROEP N V 4.100% 10/02/23	D	09/05/2023	RBC/DAIN		599,208	600,000	10,592	1.G FE
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		9,873,173	10,000,000	149,861	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,809,120	49,362,000	331,088	XXX
2509999997. Total - Bonds - Part 3						43,417,876	49,970,756	337,810	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						43,417,876	49,970,756	337,810	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
03676B-10-2	ANTERO MIDSTREAM CORP		07/24/2023	S. G. COWEN SECURITIES CORP.	7,500.000	90,208		0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/01/2023	S. G. COWEN SECURITIES CORP.	2,443.000	209,864		0	
10316T-10-4	BOX INC - CLASS A		09/19/2023	GOLDMAN SACHS	6,090.000	149,773		0	
141788-10-9	CARGURUS INC COMMON		09/19/2023	VIRTU FINANCIAL	8,470.000	150,592		0	
184496-10-7	CLEAN HARBORS INC		09/19/2023	VIRTU FINANCIAL	590.000	99,680		0	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		08/28/2023	Various	6,100.000	163,298		0	
23345M-10-7	DT MIDSTREAM INC COMMON		09/29/2023	Various	14,023.000	737,621		0	
29273V-10-0	ENERGY TRANSFER EQUITY LP		08/24/2023	Various	29,500.000	379,365		0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/28/2023	Various	88,300.000	2,367,282		0	
294600-10-1	EQUITRANS MIDSTREAM CORP		09/08/2023	Various	191,500.000	1,789,507		0	
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		08/18/2023	Various	7,000.000	201,809		0	
459506-10-1	Fragrances Inc COMMON		08/07/2023	Various	21,451.000	1,802,269		0	
48242W-10-6	KBR INC COMMON		09/19/2023	VIRTU FINANCIAL	2,040.000	124,362		0	
49456B-10-1	KINDER MORGAN		09/29/2023	Fearnley Inc	11,064.000	184,217		0	
556269-10-8	STEVEN MADDEN LTD COMMON		09/19/2023	VIRTU FINANCIAL	3,150.000	100,457		0	
56117J-10-0	MALIBU BOATS INC - A COMMON		09/19/2023	JEFFERIES & CO	1,140.000	55,966		0	
577933-10-4	MAXIMUS INC		09/19/2023	VIRTU FINANCIAL	2,100.000	164,168		0	
65342K-10-5	NEXTDECADE CORP COMMON		09/29/2023	Various	25,000.000	144,153		0	
682680-10-3	ONEOK INC		09/25/2023	CMPT-MLP-E	5,000.000	332,451		0	
682680-10-3	ONEOK INC		09/24/2023	Taxable Exchange	14,407.200	953,613		0	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		09/29/2023	Various	39,102.000	635,502		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78467J-10-0	SS&C TECHNOLOGIES		07/31/2023	S. G. COWEN SECURITIES CORP.	1,466.000	85,128		0	
808513-10-5	SCHWAB CORP		09/01/2023	Various	17,145.000	1,096,287		0	
87612G-10-1	TARGA RESOURCES CORP		09/25/2023	CMPT-MLP-E	3,500.000	297,853		0	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		07/12/2023	S. G. COWEN SECURITIES CORP.	15,500.000	419,351		0	
969457-10-0	WILLIAMS COS INC		09/25/2023	Various	6,000.000	203,620		0	
G5960L-10-3	MDT		08/24/2023	Various	5,819.000	487,091		0	
000000-00-0	GIBSON ENERGY INC		08/04/2023	Tax Free Exchange	30,000.000	457,969		0	
493271-10-0	KEYERA CORP		09/29/2023	BMO CAPITAL MARKETS CORP EQ	69,247.000	1,629,063		0	
000000-00-0	PEMBINA PIPELINE CORP		09/29/2023	Various	84,417.000	2,600,669		0	
29250N-10-5	ENBRIDGE INC		09/08/2023	NAT BK FINANCIAL EQ	9,000.000	302,026		0	
000000-00-0	TC ENERGY CORP		07/28/2023	Various	15,500.000	559,584		0	
000000-00-0	TC ENERGY CORP		07/01/2023	Stock Dividend	2,125.880	0		0	
92932M-10-1	WNS HOLDINGS LTD-ADR RECEIPTS	D	09/19/2023	ROBERT W. BAIRD	6,090.000	409,188		0	
F5333N-10-0	JCDECAUX SA	B	07/26/2023	KEPLER CHEUVREUX	4,000.000	73,660		0	
G23969-10-1	CONVATEC GROUP PLC COMMON	B	07/26/2023	NUMIS SECURITIES	19,000.000	51,562		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,509,208	XXX	0	XXX
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		09/25/2023	PCG Model Accts	84,937.039	3,575,060		0	
72201F-49-0	PIMCO E/M LCL CUR & BND-INST MUTUAL FUND		09/25/2023	Various	352,796.846	3,615,080		0	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		09/22/2023	TOUCHSTONE SECURITIES	239.242	3,610		0	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		09/22/2023	TOUCHSTONE SECURITIES	3,923.320	24,014		0	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		09/25/2023	PCG Model Accts	61,452.514	550,036		0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		09/27/2023	TOUCHSTONE SECURITIES	31,431.480	288,107		0	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		09/27/2023	TOUCHSTONE SECURITIES	4,134.242	30,460		0	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		09/22/2023	TOUCHSTONE SECURITIES	1,851.839	114,000		0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		09/27/2023	TOUCHSTONE SECURITIES	4,004.001	41,596		0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		09/22/2023	TOUCHSTONE SECURITIES	58.711	1,948		0	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		09/22/2023	TOUCHSTONE SECURITIES	1,294.170	29,560		0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		09/22/2023	TOUCHSTONE SECURITIES	200.556	4,313		0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		09/22/2023	TOUCHSTONE SECURITIES	7,282.771	93,525		0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		09/01/2023	TOUCHSTONE SECURITIES	19,443.048	175,883		0	
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO		07/17/2023	TOUCHSTONE SECURITIES	8,274.227	88,694		0	
89155T-42-5	TOUCHSTONE TOUCHSTONE SNDS INTL GR-R6		09/06/2023	Taxable Exchange	2,058,454.420	15,582,500		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						24,218,386	XXX	0	XXX
00162Q-67-6	ALERIAN MLP ETF CLOSED END FUND		08/31/2023	Various	29,500.000	657,753		0	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						657,753	XXX	0	XXX
30304*-10-0	FABRIC FABRIC TECHNOLOGIES INC		09/01/2023	Capital Contribution	0.000	2,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						2,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						46,385,347	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						46,385,347	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						46,385,347	XXX	0	XXX
6009999999 - Totals						89,803,223	XXX	337,810	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36202K-UV-5	G2 G2 8696 2.625% 09/20/25		09/01/2023	Paydown		475	475	488	464	0	11	0	11	0	475	0	0	0	9	09/20/2025	1.A
36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		09/01/2023	Paydown		66	66	59	67	0	(1)	0	(1)	0	66	0	0	0	3	02/15/2024	1.A
36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		08/01/2023	Paydown		24	24	22	25	0	0	0	0	0	24	0	0	0	1	12/15/2023	1.A
36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		09/01/2023	Paydown		140	140	125	142	0	(2)	0	(2)	0	140	0	0	0	6	11/15/2023	1.A
36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		09/01/2023	Paydown		185	185	166	188	0	(3)	0	(3)	0	185	0	0	0	8	12/15/2023	1.A
36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		09/01/2023	Paydown		38	38	33	38	0	(1)	0	(1)	0	38	0	0	0	2	01/15/2024	1.A
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		09/01/2023	Paydown		1,181	1,181	1,017	1,201	0	(21)	0	(21)	0	1,181	0	0	0	51	04/15/2024	1.A
36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		09/01/2023	Paydown		41	41	36	41	0	(1)	0	(1)	0	41	0	0	0	2	12/15/2023	1.A
36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		07/01/2023	Paydown		25	25	22	25	0	0	0	0	0	25	0	0	0	1	10/15/2023	1.A
36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		09/01/2023	Paydown		68	68	61	69	0	(1)	0	(1)	0	68	0	0	0	3	12/15/2023	1.A
36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		09/01/2023	Paydown		44	44	39	44	0	(1)	0	(1)	0	44	0	0	0	2	11/15/2023	1.A
36203U-Z7-0	GNMA 30 YR GN 359966 6.500% 12/15/23		09/01/2023	Paydown		398	398	344	403	0	(5)	0	(5)	0	398	0	0	0	17	12/15/2023	1.A
36203W-NW-4	GNMA 30 YR GN 361405 6.500% 02/15/24		09/01/2023	Paydown		177	177	159	181	0	(3)	0	(3)	0	177	0	0	0	8	02/15/2024	1.A
36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		09/01/2023	Paydown		125	125	112	127	0	(2)	0	(2)	0	125	0	0	0	5	01/15/2024	1.A
36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		09/01/2023	Paydown		41	41	35	42	0	(1)	0	(1)	0	41	0	0	0	2	12/15/2023	1.A
36204J-KH-8	GNMA GN 371196 6.500% 12/15/23		07/01/2023	Paydown		420	420	377	427	0	(6)	0	(6)	0	420	0	0	0	16	12/15/2023	1.A
36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		09/01/2023	Paydown		420	420	377	426	0	(6)	0	(6)	0	420	0	0	0	18	12/15/2023	1.A
36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		09/01/2023	Paydown		1,032	1,032	894	1,047	0	(15)	0	(15)	0	1,032	0	0	0	45	01/15/2024	1.A
36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		09/01/2023	Paydown		298	298	258	303	0	(4)	0	(4)	0	298	0	0	0	13	01/15/2024	1.A
36204K-5W-9	GNMA GN 372661 6.500% 01/15/24		09/01/2023	Paydown		1,054	1,054	913	1,069	0	(15)	0	(15)	0	1,054	0	0	0	46	01/15/2024	1.A
36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		09/01/2023	Paydown		210	210	181	213	0	(3)	0	(3)	0	210	0	0	0	9	02/15/2024	1.A
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		09/01/2023	Paydown		236	236	212	241	0	(4)	0	(4)	0	236	0	0	0	10	03/15/2024	1.A
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		09/01/2023	Paydown		1,656	1,656	1,435	1,680	0	(24)	0	(24)	0	1,656	0	0	0	65	02/15/2024	1.A
36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		07/01/2023	Paydown		21	21	18	21	0	0	0	0	0	21	0	0	0	1	01/15/2024	1.A
36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		09/01/2023	Paydown		71	71	64	72	0	(1)	0	(1)	0	71	0	0	0	3	01/15/2024	1.A
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		09/01/2023	Paydown		123	123	110	125	0	(2)	0	(2)	0	123	0	0	0	5	01/15/2024	1.A
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		09/01/2023	Paydown		312	312	267	317	0	(5)	0	(5)	0	312	0	0	0	14	03/15/2024	1.A
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		09/01/2023	Paydown		178	178	171	184	0	(7)	0	(7)	0	178	0	0	0	9	05/15/2024	1.A
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		09/01/2023	Paydown		211	211	181	215	0	(4)	0	(4)	0	211	0	0	0	9	04/15/2024	1.A
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		09/01/2023	Paydown		1,731	1,731	1,796	1,774	0	(44)	0	(44)	0	1,731	0	0	0	87	11/15/2026	1.A
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		09/01/2023	Paydown		548	548	561	563	0	(15)	0	(15)	0	548	0	0	0	26	09/15/2028	1.A
36225C-EV-4	GNMA ARM G2 80147 3.000% 12/20/27		09/01/2023	Paydown		182	182	187	177	0	5	0	5	0	182	0	0	0	3	12/20/2027	1.A
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		08/01/2023	Paydown		179,061	179,061	176,735	177,769	0	1,293	0	1,293	0	179,061	0	0	0	8,337	12/20/2031	1.A
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		08/01/2023	Paydown		798,310	798,310	798,310	798,310	0	0	0	0	0	798,310	0	0	0	31,417	03/20/2033	1.A
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2023	Paydown		9,337	9,337	9,240	9,290	0	47	0	47	0	9,337	0	0	0	381	09/16/2042	1.A
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.675% 02/16/44		09/01/2023	Paydown		15,619	15,619	15,073	15,434	0	184	0	184	0	15,619	0	0	0	591	02/16/2044	1.A
690353-3F-2	DFC AGENCY DEBENTURES 5.550% 06/15/28		09/15/2023	Redemption 100.0000		100,909	100,909	100,909	100,909	0	0	0	0	0	100,909	0	0	0	3,846	06/15/2028	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.600% 04/20/35		07/20/2023	Redemption 100.0000		17,550	17,550	17,550	17,550	0	0	0	0	0	17,550	0	0	0	625	04/20/2035	1.A
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 5.600% 06/20/28		09/20/2023	Redemption 100.0000		96,154	96,154	96,154	96,154	0	0	0	0	0	96,154	0	0	0	3,716	06/20/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,228,671	1,228,671	1,224,691	1,227,327	0	1,343	0	1,343	0	1,228,671	0	0	0	49,412	XXX	XXX
3128MB-YE-1	FGLMC FG G13209 5.000% 07/01/23		07/01/2023	Paydown		124	124	129	124	0	0	0	0	0	124	0	0	0	4	07/01/2023	1.A
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		09/01/2023	Paydown		1,427	1,427	1,420	1,420	0	6	0	6	0	1,427	0	0	0	52	08/01/2035	1.A
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		09/01/2023	Paydown		6,916	6,916	7,056	6,936	0	(20)	0	(20)	0	6,916	0	0	0	209	07/01/2024	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		09/01/2023	Paydown		2,952	2,952	3,018	2,966	0	(15)	0	(15)	0	2,952	0	0	0	88	07/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		09/01/2023	Paydown		5,587	5,587	5,800	5,652	0	(66)	0	(66)	0	5,587	0	0	0	168	05/01/2025	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		09/01/2023	Paydown		43,246	43,246	45,466	44,617	0	(1,371)	0	(1,371)	0	43,246	0	0	0	1,009	03/01/2033	1.A
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2023	Paydown		157,294	157,294	171,934	164,200	0	(6,907)	0	(6,907)	0	157,294	0	0	0	4,710	01/25/2042	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2023	Paydown		92,234	92,234	78,330	84,236	0	7,998	0	7,998	0	92,234	0	0	0	2,236	01/25/2044	1.A
31374S-Y4-7	FNMA FN 323031 6.000% 04/01/28		09/01/2023	Paydown		4,187	4,187	4,231	4,247	0	(61)	0	(61)	0	4,187	0	0	0	166	04/01/2028	1.A
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		09/01/2023	Paydown		17,774	17,774	19,071	17,984	0	(210)	0	(210)	0	17,774	0	0	0	412	01/15/2026	1.A
3137B3-KM-9	FHR FHR 4223 CL 3.000% 07/15/43		09/01/2023	Paydown		101,911	101,911	101,007	101,392	0	519	0	519	0	101,911	0	0	0	2,185	07/15/2043	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2023	Paydown		75,800	75,800	75,217	75,501	0	299	0	299	0	75,800	0	0	0	1,752	05/15/2044	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		09/01/2023	Paydown		113,718	113,718	115,529	114,393	0	(675)	0	(675)	0	113,718	0	0	0	3,042	10/15/2047	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2023	Paydown		79,382	79,382	77,112	78,044	0	1,338	0	1,338	0	79,382	0	0	0	1,603	01/01/2027	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		09/01/2023	Paydown		102,317	102,317	102,206	102,174	0	143	0	143	0	102,317	0	0	0	2,031	08/01/2033	1.A
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2023	Paydown		78,405	78,405	75,282	76,889	0	1,517	0	1,517	0	78,405	0	0	0	2,934	03/25/2033	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2023	Paydown		38,630	38,630	41,555	39,908	0	(1,278)	0	(1,278)	0	38,630	0	0	0	1,467	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2023	Paydown		76,929	76,929	83,613	79,895	0	(2,966)	0	(2,966)	0	76,929	0	0	0	2,906	08/25/2033	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2023	Paydown		61,480	61,480	59,676	60,657	0	823	0	823	0	61,480	0	0	0	2,288	03/15/2034	1.A
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		09/01/2023	Paydown		341,812	341,812	371,488	354,845	0	(13,033)	0	(13,033)	0	341,812	0	0	0	10,417	01/25/2041	1.A
31398F-WS-6	FNR 2009-95 EY 4.000% 11/25/24		09/01/2023	Paydown		106,126	106,126	100,388	105,497	0	629	0	629	0	106,126	0	0	0	2,822	11/25/2024	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2023	Paydown		28,629	28,629	27,395	28,448	0	182	0	182	0	28,629	0	0	0	762	02/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2023	Paydown		106,943	106,943	96,416	105,478	0	1,465	0	1,465	0	106,943	0	0	0	2,452	05/25/2025	1.A
31412S-D3-6	FN FN 933122 5.500% 01/01/38		09/01/2023	Paydown		344	344	348	355	0	(11)	0	(11)	0	344	0	0	0	13	01/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		09/01/2023	Paydown		3,193	3,193	3,333	3,209	0	(16)	0	(16)	0	3,193	0	0	0	107	11/01/2023	1.A
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		09/01/2023	Paydown		3,797	3,797	3,890	3,810	0	(13)	0	(13)	0	3,797	0	0	0	114	05/01/2024	1.A
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		09/01/2023	Paydown		29,501	29,501	29,412	29,420	0	81	0	81	0	29,501	0	0	0	766	08/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		09/01/2023	Paydown		28,255	28,255	28,070	28,103	0	152	0	152	0	28,255	0	0	0	565	08/01/2032	1.A
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		09/01/2023	Paydown		15,573	15,573	15,559	15,538	0	35	0	35	0	15,573	0	0	0	415	09/01/2024	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		09/01/2023	Paydown		33,888	33,888	34,255	33,944	0	(56)	0	(56)	0	33,888	0	0	0	900	01/01/2025	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2023	Paydown		5,998	5,998	6,171	6,024	0	(26)	0	(26)	0	5,998	0	0	0	180	08/01/2024	1.A
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.600% 12/31/23		07/01/2023	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,285	12/31/2023	1.F FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/25/2023	Redemption 100.0000		8,853	8,853	8,853	8,853	0	0	0	0	0	8,853	0	0	0	237	10/25/2043	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,273,225	2,273,225	2,293,230	2,284,759	0	(11,537)	0	(11,537)	0	2,273,225	0	0	0	61,297	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2023	Paydown		7,709	7,487	6,335	5,697	0	2,012	0	2,012	0	7,709	0	0	0	336	01/25/2037	1.A FM
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		09/01/2023	Paydown		1,809	1,809	1,659	1,659	0	150	0	150	0	1,809	0	0	0	32	09/25/2035	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2023	Paydown		9,737	9,737	9,594	9,613	0	124	0	124	0	9,737	0	0	0	246	10/17/2036	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52		09/01/2023	Paydown		115,645	115,645	113,079	113,405	0	2,240	0	2,240	0	115,645	0	0	0	2,845	10/17/2052	1.A FE
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/52		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052	6. *
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2023	Paydown		2,104	2,104	2,097	2,097	0	7	0	7	0	2,104	0	0	0	77	09/25/2035	1.C FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2023	Paydown		25,000	25,000	24,794	24,894	0	106	0	106	0	25,000	0	0	0	867	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2023	Paydown		2,682	2,682	2,552	2,618	0	64	0	64	0	2,682	0	0	0	98	08/25/2035	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2023	Paydown		9,429	9,692	8,114	8,481	0	947	0	947	0	9,429	0	0	0	338	09/25/2034	1.A FM
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		07/24/2023	Maturity		2,250,000	2,250,000	2,243,105	0	0	6,895	0	6,895	0	2,250,000	0	0	0	46,125	07/24/2023	1.G FE
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.163% 01/25/37		09/01/2023	Paydown		7,227	7,227	4,228	1,833	0	5,394	0	5,394	0	7,227	0	0	0	37	01/25/2037	1.A FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2023	Paydown		98,024	98,024	95,742	96,440	0	1,585	0	1,585	0	98,024	0	0	0	2,285	02/25/2048	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2023	Paydown		8,091	8,114	7,333	7,333	0	758	0	758	0	8,091	0	0	0	289	05/25/2035	1.A FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2023	Paydown		7,419	8,601	7,780	6,576	0	843	0	843	0	7,419	0	0	0	328	07/25/2035	1.A FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		09/01/2023	Paydown		35,381	41,017	38,999	32,750	0	2,630	0	2,630	0	35,381	0	0	0	1,563	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2023	Paydown		45,886	44,317	38,634	32,321	0	13,565	0	13,565	0	45,886	0	0	0	1,829	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2023	Paydown		5,258	6,519	5,482	4,056	0	1,202	0	1,202	0	5,258	0	0	0	218	10/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2023	Paydown		5,458	5,614	5,257	4,460	0	998	0	998	0	5,458	0	0	0	214	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2023	Paydown		45	2,047	1,662	1,024	0	(979)	0	(979)	0	45	0	0	0	82	05/25/2036	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2023	Paydown		1,684	1,697	1,436	1,044	0	639	0	639	0	1,684	0	0	0	56	11/25/2035	1.A FM
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		09/01/2023	Paydown		71,105	64,150	59,091	62,388	0	8,716	0	8,716	0	71,105	0	0	0	2,731	04/25/2036	2.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		09/01/2023	Paydown		52,571	52,571	52,569	52,041	0	529	0	529	0	52,571	0	0	0	1,728	06/25/2037	1.A FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2023	Paydown		3,689	3,689	3,730	3,705	0	(16)	0	(16)	0	3,689	0	0	0	85	06/25/2044	1.A
191219-AU-8	COCA COLA ENTERPRISES 6.750% 09/15/23		09/15/2023	Maturity		4,000,000	4,000,000	4,345,480	4,019,503	0	(19,503)	0	(19,503)	0	4,000,000	0	0	0	270,000	09/15/2023	1.F FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2023	Paydown		3,584	3,584	3,367	2,753	0	831	0	831	0	3,584	0	0	0	131	06/25/2035	1.A FM
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		08/01/2023	Paydown		195	195	188	197	0	(1)	0	(1)	0	195	0	0	0	7	02/25/2036	2.C FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		09/01/2023	Paydown		32,493	32,493	29,715	29,932	0	2,561	0	2,561	0	32,493	0	0	0	1,008	02/25/2036	1.A FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		09/01/2023	Paydown		29,247	29,247	29,952	29,941	0	(694)	0	(694)	0	29,247	0	0	0	1,095	09/25/2034	1.A FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2023	Paydown		2,528	2,948	2,809	2,962	0	(434)	0	(434)	0	2,528	0	0	0	113	05/25/2037	4.B FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2023	Paydown		5,012	5,980	5,815	5,601	0	(589)	0	(589)	0	5,012	0	0	0	217	02/25/2036	3.B FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2023	Paydown		10,085	10,085	9,599	9,887	0	198	0	198	0	10,085	0	0	0	370	09/25/2035	1.A FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2023	Paydown		0	(1)	(1)	(1)	0	1	0	1	0	0	0	0	0	0	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		09/01/2023	Paydown		71,841	71,841	51,006	52,238	0	19,603	0	19,603	0	71,841	0	0	0	3,393	08/25/2037	1.A FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2023	Paydown		32,538	32,538	32,520	32,524	0	14	0	14	0	32,538	0	0	0	842	03/15/2063	1.A FE
466247-JU-8	JPMMT 2004-S2 4A4 5.500% 11/25/34		09/01/2023	Paydown		5,599	5,599	5,092	5,064	0	535	0	535	0	5,599	0	0	0	204	11/25/2034	1.A FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		08/01/2023	Paydown		0	(8,491)	(6,053)	(4,497)	0	4,497	0	4,497	0	0	0	0	0	270	01/25/2036	1.A FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		09/01/2023	Paydown		18,102	18,102	10,099	5,713	0	12,389	0	12,389	0	18,102	0	0	0	153	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		09/01/2023	Paydown		9,977	9,977	5,738	3,227	0	6,750	0	6,750	0	9,977	0	0	0	85	07/25/2036	1.A FM
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		09/01/2023	Paydown		4,542	4,502	3,216	3,322	0	1,224	5	1,219	0	4,542	0	0	0	182	01/25/2037	3.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		09/01/2023	Paydown		0	589	463	550	0	(550)	0	(550)	0	0	0	0	0	17	12/25/2042	3.A FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		09/01/2023	Paydown		8,276	8,276	4,579	2,963	0	5,313	0	5,313	0	8,276	0	0	0	62	10/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2023	Paydown		5,703	5,703	1,816	1,816	0	3,887	0	3,887	0	5,703	0	0	0	48	01/25/2047	1.A FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2023	Paydown		18,838	18,838	18,367	18,583	0	255	0	255	0	18,838	0	0	0	381	07/25/2043	1.A
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2023	Paydown		43,696	43,696	36,337	34,920	0	8,777	0	8,777	0	43,696	0	0	0	1,397	03/25/2047	1.A FM
69512E-FR-1	SCOTTISH POWER 7.260% 07/21/23		07/21/2023	Various		9,000,000	9,000,000	8,298,540	8,963,675	0	36,325	0	36,325	0	9,000,000	0	0	0	526,350	07/21/2023	1.F FE
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC 7.240% 08/16/23		08/16/2023	Various		13,000,000	13,000,000	11,974,560	12,940,263	0	59,737	0	59,737	0	13,000,000	0	0	0	823,550	08/16/2023	1.F FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2023	Paydown		987	1,355	1,133	1,159	0	(172)	0	(172)	0	987	0	0	0	60	06/25/2036	3.B FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2023	Paydown		63,164	71,309	64,553	64,885	0	(1,721)	0	(1,721)	0	63,164	0	0	0	2,590	11/25/2035	1.E FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2023	Paydown		5,249	7,330	6,040	6,564	0	(1,315)	0	(1,315)	0	5,249	0	0	0	279	03/25/2036	2.B FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	54	09/25/2036	1.A FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2023	Paydown		25,833	25,833	25,385	25,606	0	227	0	227	0	25,833	0	0	0	613	07/25/2043	1.A
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		09/15/2023	Maturity		700,000	700,000	703,423	0	0	(3,423)	0	(3,423)	0	700,000	0	0	0	27,563	09/15/2023	2.B FE
863579-AM-0	SARM 2004-12 1A2 4.314% 09/25/34		09/01/2023	Paydown		1,609	1,609	1,421	1,540	0	69	0	69	0	1,609	0	0	0	51	09/25/2034	1.A FM
863579-CB-2	SARM 2004-14 1A 5.275% 10/25/34		09/01/2023	Paydown		1,730	1,730	1,478	1,694	0	36	0	36	0	1,730	0	0	0	53	10/25/2034	1.A FM
88579Y-BD-2	3M CO. 4.000% 09/14/48		07/24/2023	Various		3,497,959	4,000,000	3,952,440	3,956,073	0	553	0	553	0	3,956,626	0	(458,668)	(458,668)	134,430	09/14/2048	1.F FE
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		09/01/2023	Paydown		13,818	11,904	11,407	11,345	0	2,473	0	2,473	0	13,818	0	0	0	543	08/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		09/01/2023	Paydown		6,090	6,090	6,176	6,120	0	(30)	0	(30)	0	6,090	0	0	0	143	07/25/2049	1.A
06417M-C4-5	BANK OF NOVA SCO 6.000% 08/08/23	A	08/08/2023	Maturity		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	52,524	08/08/2023	1.A FE
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	08/15/2023	Maturity		900,000	900,000	896,940	0	0	3,060	0	3,060	0	900,000	0	0	0	20,250	08/15/2023	2.B FE
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		9,873,173	10,000,000	9,872,600	9,872,845	0	328	0	328	0	9,873,173	0	0	0	474,861	12/01/2052	2.C FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	07/15/2023	Maturity		350,000	350,000	348,180	0	0	1,820	0	1,820	0	350,000	0	0	0	7,000	07/15/2023	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						45,807,821	46,440,604	44,787,652	41,883,402	0	191,440	5	191,435	0	46,266,488	0	(458,668)	(458,668)	2,413,298	XXX	XXX
2509999997. Total - Bonds - Part 4						49,309,717	49,942,500	48,305,573	45,395,488	0	181,246	5	181,241	0	49,768,384	0	(458,668)	(458,668)	2,524,007	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						49,309,717	49,942,500	48,305,573	45,395,488	0	181,246	5	181,241	0	49,768,384	0	(458,668)	(458,668)	2,524,007	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00206R-10-2	AT&T INC		08/03/2023	S. G. COWEN SECURITIES CORP.	49,573.000	706,452		928,678	912,639	16,039	0	0	16,039	0	928,678	0	(222,226)	(222,226)	41,270		
02079K-30-5	ALPHABET CLASS A		09/27/2023	S. G. COWEN SECURITIES CORP.	5,106.000	662,499		79,440	450,502	(371,063)	0	0	(371,063)	0	79,440	0	583,059	583,059	0		
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		08/23/2023	CMPT-MLP-E	3,000.000	105,886		95,234	99,240	(4,006)	0	0	(4,006)	0	95,234	0	10,652	10,652	6,750		
03676B-10-2	ANTERO MIDSTREAM CORP		09/28/2023	Various	100,000.000	1,213,800		987,523	739,115	(88,546)	0	0	(88,546)	0	987,523	0	226,277	226,277	58,725		
037833-10-0	APPLE INC		08/15/2023	S. G. COWEN SECURITIES CORP.	2,519.000	446,804		50,559	327,294	(276,734)	0	0	(276,734)	0	50,559	0	396,245	396,245	1,788		
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		08/15/2023	S. G. COWEN SECURITIES CORP.	703.000	249,097		102,107	217,157	(115,049)	0	0	(115,049)	0	102,107	0	146,990	146,990	0		
16411R-20-8	CHENIERE ENERGY INC		09/01/2023	CMPT-MLP-E	1,200.000	198,055		127,203	179,952	(52,749)	0	0	(52,749)	0	127,203	0	70,852	70,852	1,422		
20030N-10-1	COMCAST CORP CL A		08/15/2023	S. G. COWEN SECURITIES CORP.	5,292.000	248,755		145,861	185,061	(39,200)	0	0	(39,200)	0	145,861	0	102,895	102,895	4,498		
23345M-10-7	DT MIDSTREAM INC COMMON		07/24/2023	S. G. COWEN SECURITIES CORP.	5,000.000	263,218		266,303	276,300	(9,997)	0	0	(9,997)	0	266,303	0	(3,086)	(3,086)	10,100		
244199-10-5	DEERE & COMPANY		08/15/2023	S. G. COWEN SECURITIES CORP.	892.000	385,224		104,304	382,454	(278,150)	0	0	(278,150)	0	104,304	0	280,920	280,920	3,300		
29336T-10-0	ENLINK MIDSTREAM LLC		08/24/2023	Pickering Energy Part Research	10,000.000	122,814		76,123	123,000	(46,877)	0	0	(46,877)	0	76,123	0	46,691	46,691	3,750		
294600-10-1	EQUITRANS MIDSTREAM CORP		09/27/2023	Various	37,500.000	354,673		345,485	0	0	0	0	0	0	345,485	0	9,188	9,188	2,250		
302520-10-1	FNB CORP COMMON		09/19/2023	ROBERT W. BAIRD	21,850.000	241,023		250,215	0	0	0	0	0	0	250,215	0	(9,192)	(9,192)	5,244		
316773-10-0	FIFTH THIRD BANCORP		07/11/2023	Gerber Core Classic 0300000	899,398.000	23,986,945		25,223,827	29,509,248	(4,285,421)	0	0	(4,285,421)	0	25,223,827	0	(1,236,883)	(1,236,883)	890,404		
35137L-10-5	FOX CORP		08/11/2023	S. G. COWEN SECURITIES CORP.	13,568.000	457,734		261,520	412,060	(150,540)	0	0	(150,540)	0	261,520	0	196,214	196,214	3,392		
443510-60-7	HUBBELL INC -CL B		09/27/2023	S. G. COWEN SECURITIES CORP.	3,940.000	1,223,332		555,042	924,639	(369,597)	0	0	(369,597)	0	555,042	0	668,289	668,289	9,932		
49456B-10-1	KINDER MORGAN		07/28/2023	VIRTU FINANCIAL	60,000.000	1,051,336		1,060,591	0	0	0	0	0	0	1,060,591	0	(9,255)	(9,255)	35,913		
55336V-10-0	MPLX LP LIMITED PARTNERS		09/27/2023	Various	70,000.000	2,467,913		2,367,732	0	0	0	0	0	0	2,367,732	0	100,181	100,181	67,425		
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/24/2023	Taxable Exchange	21,600.000	1,493,613		1,290,172	0	0	0	0	0	0	1,290,172	0	203,440	203,440	27,970		
64110L-10-6	NETFLIX INC		07/19/2023	S. G. COWEN SECURITIES CORP.	180.000	85,827		92,580	53,078	39,501	0	0	39,501	0	92,580	0	(6,753)	(6,753)	0		
65342K-10-5	NEXTDECADE CORP COMMON		08/23/2023	Pickering Energy Part Research	30,000.000	187,624		186,048	0	0	0	0	0	0	186,048	0	1,577	1,577	0		
682680-10-3	ONEOK INC		09/24/2023	Cash Adjustment	0.000	13		13	0	0	0	0	0	0	13	0	0	0	0		
683344-10-5	ONTO INNOVATION INC ONTO		09/01/2023	S. G. COWEN SECURITIES CORP.	370.000	50,706		13,702	25,193	(11,492)	0	0	(11,492)	0	13,702	0	37,004	37,004	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68389X-10-5	ORACLE CORP		08/15/2023	S. G. COWEN SECURITIES CORP.	2,131.000	249,484		65,286	174,188	(108,902)	0	0	(108,902)	0	65,286	0	184,198	184,198	2,387		
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		07/12/2023	HOWARD WEIL	75,000.000	1,154,113		737,669	933,000	(195,331)	0	0	(195,331)	0	737,669	0	416,445	416,445	40,125		
806857-10-8	SCHLUMBERGER LTD		09/27/2023	S. G. COWEN SECURITIES CORP.	1,324.000	80,036		39,866	70,781	(30,915)	0	0	(30,915)	0	39,866	0	40,170	40,170	894		
827048-10-9	SILGAN HLDS INC COMMON		09/19/2023	JEFFERIES & CO	9,404.000	414,555		400,397	487,503	(87,107)	0	0	(87,107)	0	400,397	0	14,159	14,159	5,078		
85254J-10-2	STAG INDUSTRIAL INC REIT		09/19/2023	VIRTU FINANCIAL	7,610.000	276,146		247,836	0	0	0	0	0	0	247,836	0	28,309	28,309	4,661		
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		08/16/2023	S. G. COWEN SECURITIES CORP.	5,000.000	133,596		135,275	0	0	0	0	0	0	135,275	0	(1,678)	(1,678)	2,813		
969457-10-0	WILLIAMS COS INC		07/28/2023	Various	93,200.000	3,103,633		2,674,319	394,800	(100,351)	0	0	(100,351)	0	2,674,319	0	429,314	429,314	48,285		
374825-12-3	GIBSON ENERGY INC-SUB RCTS COMMON		08/04/2023	Tax Free Exchange	30,000.000	457,969		457,969	0	0	0	0	0	0	457,969	0	0	0	8,760		
86828P-10-3	SUPERIOR PLUS CORP COMMON		09/01/2023	Various	96,680.000	731,886		858,881	588,270	33,416	0	0	33,416	48,352	810,156	(48,725)	(78,269)	(126,994)	26,089		
493271-10-0	KEYERA CORP		08/15/2023	NAT BK FINANCIAL EQ	13,800.000	327,898		323,857	0	0	0	0	0	0	315,409	(8,449)	12,489	4,040	0		
000000-00-0	TC ENERGY CORP		09/29/2023	RBC/DAIN	17,251.000	599,984		856,138	662,256	140,676	0	0	140,676	53,205	806,959	(49,179)	(206,975)	(256,154)	11,179		
000000-00-0	TC ENERGY CORP		07/01/2023	Cash Adjustment	1.000	31		34	0	0	0	0	0	0	34	0	(3)	(3)	0		
F00189-12-0	ACCOR SA COMMON	B	07/26/2023	KEPLER CHEUVREUX	1,300.000	48,080		48,605	32,495	9,903	0	0	9,903	6,207	43,784	(4,821)	4,296	(525)	1,467		
P60694-11-7	KIMBERLY-CLARK DE MEXICO-A	B	07/26/2023	JPM FUNDS RECAP	10,900.000	25,603		16,467	18,485	(1,450)	0	0	(1,450)	(568)	19,619	3,152	5,984	9,136	504		
Y2687W-10-8	GASLOG PARTNERS LP	D	07/17/2023	PRIVATE PLACEMENT	30,000.000	161,100		257,598	0	0	0	0	0	0	257,598	0	(96,498)	(96,498)	98,400		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						43,967,457	XXX	41,730,459	38,178,710	(6,383,942)	0	0	(6,383,942)	107,196	41,622,438	(108,022)	2,345,020	2,236,998	1,424,775	XXX	XXX
128119-88-0	CALAMOS MRKT NEU INC-I MUTUAL FUND		09/25/2023	Various	13,746.000	200,137		191,546	116,546	0	0	0	0	0	191,546	0	8,591	8,591	1,759		
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		09/25/2023	Various	9,064.000	273,000		265,936	263,852	2,084	0	0	2,084	0	265,936	0	7,064	7,064	0		
256219-10-6	DODGE & COX STOCK MUTUAL FUND		09/25/2023	Various	16,125.000	3,693,900		3,674,374	2,705,392	122,191	0	0	122,191	0	3,674,374	0	19,526	19,526	57,017		
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		07/05/2023	TOUCHSTONE SECURITIES	476.000	7,129		6,377	6,435	(57)	0	0	(57)	0	6,377	0	752	752	4		
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		07/31/2023	TOUCHSTONE SECURITIES	1,510.000	8,985		7,975	8,428	(453)	0	0	(453)	0	7,975	0	1,010	1,010	0		
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		07/31/2023	TOUCHSTONE SECURITIES	58,697.000	537,787		600,491	538,248	62,243	0	0	62,243	0	600,491	0	(62,705)	(62,705)	10,117		
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		07/12/2023	TOUCHSTONE SECURITIES	10,524.000	77,638		89,439	75,980	13,460	0	0	13,460	0	89,439	0	(11,802)	(11,802)	2,308		
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		07/31/2023	TOUCHSTONE SECURITIES	4,954.000	301,516		218,492	252,626	(34,133)	0	0	(34,133)	0	218,492	0	83,024	83,024	0		
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		07/12/2023	TOUCHSTONE SECURITIES	3,412.000	113,523		107,854	98,437	9,417	0	0	9,417	0	107,854	0	5,669	5,669	0		
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		08/10/2023	TOUCHSTONE SECURITIES	2,869.000	65,841		58,587	57,525	1,062	0	0	1,062	0	58,587	0	7,254	7,254	0		
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		07/31/2023	TOUCHSTONE SECURITIES	641.000	13,866		11,410	13,347	(1,937)	0	0	(1,937)	0	11,410	0	2,456	2,456	0		
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		07/31/2023	TOUCHSTONE SECURITIES	15,513.000	198,366		194,687	147,373	47,314	0	0	47,314	0	194,687	0	3,678	3,678	0		
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		08/01/2023	TOUCHSTONE SECURITIES	18,892.000	170,856		171,526	52,285	1,178	0	0	1,178	0	171,526	0	(670)	(670)	3,648		
922020-81-3	VANGUARD GROUP MUTUAL FUND		09/25/2023	Various	124,455.000	2,734,205		2,772,985	2,746,518	26,467	0	0	26,467	0	2,772,985	0	(38,781)	(38,781)	120,647		
89154M-10-8	TOUCHSTONE SANDS CAPITAL INTL GROWTH R6		09/06/2023	Taxable Exchange	2,500,000.000	15,582,500		25,000,000	14,775,000	10,225,000	0	0	10,225,000	0	25,000,000	0	(9,417,500)	(9,417,500)	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						23,979,249	XXX	33,371,679	21,857,992	10,473,836	0	0	10,473,836	0	33,371,679	0	(9,392,434)	(9,392,434)	195,500	XXX	XXX
464287-62-2	ISHARES RUSSELL 1000 INDEX		07/01/2023	Various	760.000	175,321		161,824	61,853	0	0	0	0	0	161,824	0	13,497	13,497	245		
92206C-66-4	Vanguard Long-Term Corp Bond CLOSED END FUND		08/15/2023	VIRTU FINANCIAL	12,933.000	985,795		981,779	0	0	0	0	0	0	981,779	0	4,016	4,016	5,852		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,161,116	XXX	1,143,603	61,853	0	0	0	0	0	1,143,603	0	17,513	17,513	6,097	XXX	XXX
5989999997. Total - Common Stocks - Part 4						69,107,822	XXX	76,245,741	60,098,555	4,089,894	0	0	4,089,894	107,196	76,137,720	(108,022)	(7,029,901)	(7,137,923)	1,626,372	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						69,107,822	XXX	76,245,741	60,098,555	4,089,894	0	0	4,089,894	107,196	76,137,720	(108,022)	(7,029,901)	(7,137,923)	1,626,372	XXX	XXX
5999999999. Total - Preferred and Common Stocks						69,107,822	XXX	76,245,741	60,098,555	4,089,894	0	0	4,089,894	107,196	76,137,720	(108,022)	(7,029,901)	(7,137,923)	1,626,372	XXX	XXX
6009999999 - Totals						118,417,539	XXX	124,551,314	105,494,043	4,089,894	181,246	5	4,271,135	107,196	125,906,104	(108,022)	(7,488,569)	(7,596,591)	4,150,379	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,663		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	0	0	XXX	0	0	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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		1.G	9,888,017	9,888,017	10/02/2023
000000-00-0	Short term investment from reverse repo program		2.A	15,381,360	15,381,360	10/02/2023
000000-00-0	Short term investment from reverse repo program		2.C	2,860,437	2,860,437	10/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				28,129,814	28,129,814	XXX
9999999999 - Totals				28,129,814	28,129,814	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 10,351,178 Book/Adjusted Carrying Value $ 10,351,178
2. Average balance for the year Fair Value $ 36,446,494 Book/Adjusted Carrying Value $ 36,446,494
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 9,888,017 NAIC 2 $ 18,241,797 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3F-2	DFC AGENCY DEBENTURES		1.A	1,917,273	1,917,273	06/15/2028
690353-5H-6	DFC AGENCY DEBENTURES		1.A	1,325,400	1,325,400	04/20/2035
690353-YE-1	DFC AGENCY		1.A	3,570,114	3,570,114	06/15/2034
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	1,826,924	1,826,924	06/20/2028
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	4,868,790	4,868,790	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				13,508,501	13,508,501	XXX
0109999999. Total - U.S. Government Bonds				13,508,501	13,508,501	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
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		2.A FE	2,295,000	2,295,000	03/01/2057
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	1,200,000	1,200,000	12/31/2023
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	500,000	500,000	06/30/2028
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,995,000	3,995,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				3,995,000	3,995,000	XXX
00155B-AA-6	AKM ISSUING TRUST		1.B FE	700,000	700,000	08/01/2073
05565E-CD-5	BMW US Capital LLC		1.F FE	1,502,263	1,500,000	08/11/2025
05581K-AB-7	BNP PARIBAS		1.G FE	596,068	596,284	01/10/2024
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	2,443,849	2,450,000	01/12/2024
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	2,850,000	2,850,000	09/01/2061
29278N-AM-5	ENERGY TRANSFER PARTNERS		2.C FE	899,527	899,319	01/15/2024
40428Q-AP-4	HSBC HOLDINGS PLC-SPONS		2.A FE	742,560	743,606	03/14/2024
40435R-QG-9	HSBC BANK USA NA		1.A FE	3,794,784	3,800,000	01/19/2024
456837-AK-9	ING GROEP N V		1.G FE	600,000	599,968	10/02/2023
46655F-AA-5	JMA-RM LLC		1.B FE	260,000	260,000	03/01/2072
526107-AD-9	LENNOX INTERNATIONAL INC		2.B FE	199,217	199,310	11/15/2023
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	2,100,413	2,100,000	08/01/2025
617446-8W-2	MORGAN STANLEY		1.E FE	999,704	999,699	01/25/2024
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	1,000,209	1,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	1,000,265	1,000,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	1,995,784	1,998,189	07/29/2024
817826-AB-6	7-ELEVEN INC		2.B FE	367,806	367,954	02/10/2024
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	1,900,349	1,900,000	01/18/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				23,952,798	23,964,329	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				23,952,798	23,964,329	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				37,461,299	37,472,830	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				3,995,000	3,995,000	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				41,456,299	41,467,830	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	AT&T CP		2.A	971,658	971,658	10/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				971,658	971,658	XXX
000000-00-0	Key Bank Money Market Account			1,000,000	1,000,000	
000000-00-0	Huntington Bank Money Market Account			999,968	999,968	
000000-00-0	Fifth Third Money Market Account			1,400,000	1,400,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				3,399,968	3,399,968	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			22,270	22,270	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				22,270	22,270	XXX
9999999999 - Totals				45,850,195	45,861,726	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (16,763,544) Book/Adjusted Carrying Value $ (16,809,057)
2. Average balance for the year Fair Value $ 50,724,385 Book/Adjusted Carrying Value $ 50,936,996

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	2,018,319	(3,915)	(1,977,900)	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	7,707,312	9,297,317	4,814,267	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH		0.000	0	0	1,111,651	1,116,493	1,121,368	XXX
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	331,550	342,354	241,294	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	3,807,425	4,169,947	4,306,679	XXX
PERSHING ADVISORS SOLUTIONS BANK	JERSEY CITY, NJ		0.000	0	0	3,589,782	3,664,962	0	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(42,707,329)	(41,073,676)	(42,396,495)	XXX
0199998. Deposits in ... 6 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	503,372	498,982	501,059	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(23,637,918)	(21,987,537)	(33,389,727)	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	(23,637,918)	(21,987,537)	(33,389,727)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	45,875	46,713	56,834	XXX
0599999. Total - Cash		XXX	XXX	0	0	(23,592,043)	(21,940,824)	(33,332,893)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	ARMY& AIR FORCE EXCHANGE CP		09/29/2023	5.250	10/02/2023	399,825	117	0
	FIDELITY NATL INFO SERV CP		09/29/2023	5.450	10/02/2023	1,899,137	575	0
	HEALTHPEAK OP, LLC CP		09/28/2023	5.520	10/04/2023	1,498,620	690	0
	INGREDION INC CP		09/29/2023	5.420	10/02/2023	1,749,210	527	0
	LIBERTY UTILITIES CO CP		09/29/2023	5.500	10/02/2023	1,574,278	481	0
	WISCONSIN ELECTRIC POWER CP		09/29/2023	5.370	10/02/2023	1,999,105	597	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,120,175	2,987	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,120,175	2,987	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						9,120,175	2,987	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						9,120,175	2,987	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	09/30/2023	0.000		50,000	0	2,631
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	2,631
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/29/2023	0.000		54,978,457	0	45,562
8309999999. Subtotal - All Other Money Market Mutual Funds						54,978,457	0	45,562
8609999999 - Total Cash Equivalents						64,148,632	2,987	48,193