



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website AddressWWW.WesternSouthernLife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
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OFFICERS

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbling

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Edward Joseph Babbitt, VP, Sr Counsel
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	John Henry Bultema III, Sr VP
Karen Ann Chamberlain, Sr VP, Chief Information Officer	Kim Rehling Chiodi, Sr VP	Keith Terrill Clark, MD, VP, Medical Director
Michael Russ DeHart, VP	James Joseph DeLuca, VP	Brian Richard Doran, VP
Bryan Chalmer Dunn, Sr VP	Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller
Daniel Wayne Harris, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Christopher Xavier Hill, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Jay Vincent Johnson, VP, Assistant Treasurer	Phillip Earl King, Sr VP, Auditor	Linda Marie Lake, Sr VP
Roger Michael Lanham, Sr VP, Co-Chief Inv Officer	Daniel Roger Larsen, VP, Tax	Todd Anthony Lee, VP
Matthew William Loveless, VP	Joseph Hanlon Lynch Jr., VP	Bruce William Maisel, VP, CCO
Jill Tripp McGruder, Sr VP, Chief Marketing Officer	Jeffrey David Meek, VP	Jimmy Joe Miller, Sr VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Steven Owen Reeves, VP	Michelle Ison Rice, VP
Rodrick Landon Snyder #, VP	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Martin Stapleton, VP	Charles Lawrence Thomas, VP
James Joseph Vance, Sr VP, Treasurer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, VP
Aaron Jason Wolf, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

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

State ofOhioSS:

County ofHamilton

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 BarrettChairman of Board, President & CEO

Donald Joseph WuebblingSecretary and Counsel

Wade Matthew FugateVP and Controller

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.....

Subscribed and sworn to before me this24th day of July, 2019

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	11,453,142,871	0	11,453,142,871	10,700,371,489
2. Stocks:				
2.1 Preferred stocks	32,781,666	0	32,781,666	32,781,667
2.2 Common stocks	419,232,794	139,980,767	279,252,027	235,930,855
3. Mortgage loans on real estate:				
3.1 First liens	1,293,442,982	0	1,293,442,982	1,235,407,153
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$5,168,718), cash equivalents (\$177,326,120) and short-term investments (\$4,954,549)	187,449,387	0	187,449,387	278,600,956
6. Contract loans (including \$ premium notes)	30,636,530	0	30,636,530	31,547,041
7. Derivatives	224,480	0	224,480	356,462
8. Other invested assets	304,827,743	0	304,827,743	270,155,580
9. Receivables for securities	15,738,960	0	15,738,960	2,756,301
10. Securities lending reinvested collateral assets	12,417,006	0	12,417,006	8,959,298
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	13,749,894,419	139,980,767	13,609,913,652	12,796,866,802
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	95,321,890	0	95,321,890	90,447,294
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	906,255	0	906,255	1,101,291
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	19,304,329		19,304,329	19,726,865
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,546,602	0	1,546,602	700,885
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	0
18.2 Net deferred tax asset	67,145,034	27,197,138	39,947,896	42,087,250
19. Guaranty funds receivable or on deposit	792,758	0	792,758	792,758
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care (\$) and other amounts receivable	9,127	5,985	3,142	17,389
25. Aggregate write-ins for other than invested assets	11,144,019	0	11,144,019	10,156,889
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,946,064,433	167,183,890	13,778,880,543	12,961,897,423
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	71,803,807	0	71,803,807	67,516,977
28. Total (Lines 26 and 27)	14,017,868,240	167,183,890	13,850,684,350	13,029,414,400
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of company owned life insurance	11,144,019	0	11,144,019	10,156,889
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,144,019	0	11,144,019	10,156,889

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$10,733,248,452 less \$ included in Line 6.3 (including \$ Modco Reserve)	10,733,248,452	10,022,785,997
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,428,374,085	1,451,156,615
4. Contract claims:		
4.1 Life	14,536,004	13,712,698
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	355,974	375,530
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 \$1,751,497 ceded	1,751,497	1,891,358
9.4 Interest Maintenance Reserve	5,367,549	0
10. Commissions to agents due or accrued-life and annuity contracts \$1,469,492 , accident and health \$ and deposit-type contract funds \$	1,469,492	1,604,666
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	14,728	3,500
13. Transfers to Separate Accounts due or accrued (net) (including \$(80,727) accrued for expense allowances recognized in reserves, net of reinsured allowances)	155,488	429,960
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	827,810	2,347,187
15.1 Current federal and foreign income taxes, including \$(1,080,755) on realized capital gains (losses)	5,025,170	12,361,205
15.2 Net deferred tax liability		
16. Unearned investment income	732,557	806,292
17. Amounts withheld or retained by reporting entity as agent or trustee	355,939	309,729
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	9,448,673	9,359,238
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	173,619,230	152,208,717
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	19,594,781	15,831,495
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	90,377,853	1,486,958
24.10 Payable for securities lending	273,938,466	332,582,696
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,057,986	2,845,001
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,761,251,734	12,022,098,842
27. From Separate Accounts Statement	71,803,807	67,516,977
28. Total liabilities (Lines 26 and 27)	12,833,055,541	12,089,615,819
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	827,408,064	827,408,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	187,720,745	109,890,517
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,015,128,809	937,298,581
38. Totals of Lines 29, 30 and 37	1,017,628,809	939,798,581
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,850,684,350	13,029,414,400
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	1,809,670	2,309,175
2502. Payable for Collateral on Derivatives	200,000	200,000
2503. Interest Payable - Policy and Contract Funds	48,316	48,316
2598. Summary of remaining write-ins for Line 25 from overflow page	0	287,510
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,057,986	2,845,001
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,253,658,702	275,476,438	1,420,102,216
2. Considerations for supplementary contracts with life contingencies	1,131,598	2,820,744	3,316,879
3. Net investment income	269,869,367	235,103,122	493,545,860
4. Amortization of Interest Maintenance Reserve (IMR)	(746,471)	(566,083)	(1,707,339)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	435,879	441,520	881,063
8.2 Charges and fees for deposit-type contracts	880	993	1,962
8.3 Aggregate write-ins for miscellaneous income	992,889	(185,580)	(453,794)
9. Totals (Lines 1 to 8.3)	1,525,342,844	513,091,154	1,915,686,847
10. Death benefits	56,555,393	45,468,938	103,354,738
11. Matured endowments (excluding guaranteed annual pure endowments)	935,622	967,448	1,926,114
12. Annuity benefits	209,404,861	158,054,667	319,353,314
13. Disability benefits and benefits under accident and health contracts	1,103,861	1,197,920	2,379,020
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	363,911,884	336,448,917	756,664,395
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	17,744,042	16,716,657	36,691,406
18. Payments on supplementary contracts with life contingencies	1,453,402	1,622,362	3,099,106
19. Increase in aggregate reserves for life and accident and health contracts	710,470,486	(142,028,800)	496,179,240
20. Totals (Lines 10 to 19)	1,361,579,551	418,448,109	1,719,647,333
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	41,943,231	32,488,166	65,592,665
22. Commissions and expense allowances on reinsurance assumed	0		0
23. General insurance expenses and fraternal expenses	49,028,235	44,875,440	94,296,942
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,939,734	5,007,559	9,942,359
25. Increase in loading on deferred and uncollected premiums	111,921	763,460	374,935
26. Net transfers to or (from) Separate Accounts net of reinsurance	(941,553)	(1,035,386)	(2,609,206)
27. Aggregate write-ins for deductions	5,616,967	6,055,391	11,847,684
28. Totals (Lines 20 to 27)	1,464,278,086	506,602,739	1,899,092,712
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	61,064,758	6,488,415	16,594,135
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	61,064,758	6,488,415	16,594,135
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	23,455,659	10,187,101	30,021,393
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)	37,609,099	(3,698,686)	(13,427,258)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$862,170 (excluding taxes of \$1,291,590 transferred to the IMR)	(133,793)	(649,822)	29,518,608
35. Net income (Line 33 plus Line 34)	37,475,306	(4,348,508)	16,091,350
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	939,798,581	980,556,292	980,556,292
37. Net income (Line 35)	37,475,309	(4,348,508)	16,091,350
38. Change in net unrealized capital gains (losses) less capital gains tax of \$13,509,973	58,115,138	12,747,957	(35,374,077)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(14,232,351)	15,096,001	43,936,716
41. Change in nonadmitted assets	17,882,645	(5,989,896)	(63,793,390)
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	0	(1,414,725)
44. Change in asset valuation reserve	(21,410,513)	(8,054,937)	(203,584)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0		
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	77,830,228	9,450,617	(40,757,711)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,017,628,809	990,006,909	939,798,581
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	987,123	(192,161)	(466,233)
08.302. Miscellaneous Income	5,766	6,581	12,439
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)	992,889	(185,580)	(453,794)
2701. Securities Lending Interest Expense	4,185,347	4,473,050	8,637,753
2702. Pension Expense	1,428,807	1,580,503	3,208,092
2703. Miscellaneous Expense	2,813	1,838	1,839
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	5,616,967	6,055,391	11,847,684
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,255,276,395	899,948,634	2,044,669,801
2. Net investment income	275,209,241	249,673,780	517,870,643
3. Miscellaneous income	442,518	449,095	895,472
4. Total (Lines 1 to 3)	1,530,928,154	1,150,071,509	2,563,435,916
5. Benefit and loss related payments	651,279,368	574,186,089	1,234,463,254
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(667,081)	(855,553)	(2,659,289)
7. Commissions, expenses paid and aggregate write-ins for deductions	105,182,738	90,079,963	182,185,394
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(9,659,471) tax on capital gains (losses)	32,945,454	16,036,050	49,769,013
10. Total (Lines 5 through 9)	788,740,479	679,446,549	1,463,758,372
11. Net cash from operations (Line 4 minus Line 10)	742,187,675	470,624,960	1,099,677,544
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,179,673,820	1,392,882,971	2,544,092,773
12.2 Stocks	6,825,639	19,732,155	158,949,277
12.3 Mortgage loans	55,817,131	48,985,685	202,087,332
12.4 Real estate	0	0	0
12.5 Other invested assets	3,320,540	2,155,422	11,901,042
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	45,882	19,271	231,109
12.7 Miscellaneous proceeds	88,990,027	58,176,305	16,367,084
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,334,673,039	1,521,951,809	2,933,628,617
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,933,409,692	1,792,677,940	3,519,436,641
13.2 Stocks	9,492,037	10,020,782	59,746,890
13.3 Mortgage loans	113,855,000	273,397,000	556,093,000
13.4 Real estate	0	0	0
13.5 Other invested assets	17,422,420	17,004,765	43,231,457
13.6 Miscellaneous applications	16,440,367	38,718,044	37,286,761
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,090,619,516	2,131,818,531	4,215,794,749
14. Net increase (or decrease) in contract loans and premium notes	(910,511)	(689,228)	(1,783,880)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(755,035,966)	(609,177,494)	(1,280,382,252)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(22,782,530)	185,578,193	217,790,913
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(55,520,748)	82,467,690	(47,525,579)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(78,303,278)	268,045,883	170,265,334
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)	(91,151,569)	129,493,349	(10,439,374)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	278,600,956	289,040,330	289,040,330
19.2 End of period (Line 18 plus Line 19.1)	187,449,387	418,533,679	278,600,956

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	132,933,898	124,495,193	252,483,787
3. Ordinary individual annuities	1,115,733,556	602,538,491	1,372,296,949
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	16,680,506	180,750,828	438,147,749
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,265,347,960	907,784,512	2,062,928,485
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	1,265,347,960	907,784,512	2,062,928,485
14. Deposit-type contracts	3,415,141,308	2,010,450,710	4,849,954,708
15. Total (Lines 13 and 14)	4,680,489,268	2,918,235,222	6,912,883,193
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2019</u>	<u>2018</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	37,475,306	16,091,350
(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	37,475,306	16,091,350
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,017,628,809	939,798,581
(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	1,017,628,809	939,798,581

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 or the SVO modified filing exempt 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 2019.

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 six month period ended June 30, 2019, 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 six month period ended June 30, 2019, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
059469-AF-3	903,327	878,704	24,623	878,704	865,266	06/30/2019
45660L-3T-4	2,632,427	2,509,377	123,050	2,509,377	2,505,570	06/30/2019
76114A-AB-6	9,229,653	8,979,118	250,535	8,979,118	8,976,870	06/30/2019
Total	XXX	XXX	398,208	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 June 30, 2019:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	3,262,420
2. 12 Months or Longer	5,043,176
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	352,995,159
2. 12 Months or Longer	379,256,017

- (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 replledged is \$272.8 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	224,480	—	224,480

* 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. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$2,100.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	20,847,063	20,847,063	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,137	38,320,137	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	59,167,200	59,167,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	2,100,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	14,942,945	14,942,945	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,055	38,320,055	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	53,263,000	53,263,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,700,000,000	XXX	XXX

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

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

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

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

		Eligible for Redemption					
		1	2	3	4	5	6
		Current	Not	Less Than 6	6 Months to	1 to Less	3 to 5 Years
		Year Total	Eligible	Months	Less Than 1	Than 3 Years	
		(2+3+4+5+6)	for		Year		
			Redemption				
Membership Stock							
1.	Class A	20,847,063	20,847,063	—	—	—	—
2.	Class B	—	—	—	—	—	—
11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)							
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)							

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,642,398,499	1,601,377,631	1,317,036,511
2.	Current Year General Account Total Collateral Pledged	1,642,398,499	1,601,377,631	1,317,036,511
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,598,165,004	1,597,824,982	1,369,767,402
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)				
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)				
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)				
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)				

b. Maximum Amount Pledged During Reporting Period

		1	2	3
		Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,652,575,129	1,645,586,010	1,394,364,759
2.	Current Year General Account Maximum Collateral Pledged	1,652,575,129	1,645,586,010	1,394,364,759
3.	Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,722,029,182	1,726,669,977	1,443,693,982

(4) Borrowing from FHLB

a. Amount as of Reporting Date

		1	2	3	4
		Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,317,036,511	1,317,036,511	—	1,310,401,976
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,317,036,511	1,317,036,511	—	1,310,401,976
2.	Prior Year-end				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,369,767,402	1,369,767,402	—	1,361,712,803
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,369,767,402	1,369,767,402	—	1,361,712,803

b. Maximum Amount During Reporting Period (Current Year)

		1	2	3
		Total 2+3	General Account	Separate Accounts
1.	Debt	—	—	—
2.	Funding Agreements	1,394,364,759	1,394,364,759	—
3.	Other	—	—	—
4.	Aggregate Total (1+2+3)	1,394,364,759	1,394,364,759	—
11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)				

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2019

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: RMBS	—	1,809,610	—	—	1,809,610
Bonds: Exchange traded funds	33,480,250	—	—	—	33,480,250
Common stock: Unaffiliated	218,853,247	—	—	—	218,853,247
Derivative assets: Credit default swaps	—	189,873	—	—	189,873
Derivative assets: Stock warrants	—	34,607	—	—	34,607
Separate account assets *	20,376,156	49,228,331	—	—	69,604,487
Total assets at fair value	272,709,653	51,262,421	—	—	323,972,074

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

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

(2) Not applicable.

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

(4) Investments in Level 2 include residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal and corporate bonds. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

- B. Not applicable.
- C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	11,935,687,232	11,453,142,871	53,481,167	11,800,748,799	81,457,266	—	—
Common stock: Unaffiliated**	278,020,447	278,020,447	278,020,447	—	—	—	—
Preferred stock	34,561,373	32,781,666	—	21,668,884	12,892,489	—	—
Mortgage loans	1,340,110,383	1,293,442,982	—	—	1,340,110,383	—	—
Cash, cash equivalents, & short-term investments	187,600,210	187,449,387	187,600,210	—	—	—	—
Other invested assets: Surplus notes	46,894,287	38,200,727	—	46,894,287	—	—	—
Securities lending reinvested collateral assets	12,417,006	12,417,006	12,417,006	—	—	—	—
Derivative assets	224,480	224,480	—	224,480	—	—	—
Separate account assets	71,803,807	71,803,807	22,575,476	49,228,331	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,042,837,374)	(8,009,032,984)	—	—	(8,042,837,374)	—	—
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—	—	—
Separate account liabilities *	(2,163,100)	(2,155,442)	—	—	(2,163,100)	—	—
Securities lending liability	(273,938,466)	(273,938,466)	—	(273,938,466)	—	—	—

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

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services’ valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company’s business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

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

Derivative Instruments

The fair values of credit default swaps are determined through the use of third-party pricing services or models utilizing market observable inputs. The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

- D. Not applicable.
- E. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance.

On January 1, 2018, a reinsurance agreement with Reinsurance Group of America (RGA) was recaptured with no impact to net income or surplus. The recapture resulted in a reduction of both assets and liabilities of \$621.1 million; on the Summary of Operations, the recapture resulted in a \$621.1 million premium reversal - in the *Premium and annuity considerations* line - which was offset by a \$611.3 million reserve release - in the *Increase in aggregate reserves* line - and a \$9.8 million adjustment for incurred, but not reported, amounts in the *Death benefits* line.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

- E. Risk Sharing Provisions of the Affordable Care Act.

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

Yes [] No [X]

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

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

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

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

3.4

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

Yes [] No [X]

3.5

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

4.1

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

If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [] No [X]

4.2

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

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

5.

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

If yes, attach an explanation.

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

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/30/2019

6.4

By what department or departments?
Ohio Department of Insurance

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [] No [X]

8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$23,588,202
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$133,520,440 | \$141,212,347 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$175,324,993 | \$195,067,057 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$308,845,433 | \$336,279,404 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

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

Yes [X] No []
- 15.2

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

Yes [X] No []
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.

\$272,818,862
- 16.2

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

\$272,641,597
- 16.3

Total payable for securities lending reported on the liability page.

\$273,938,466

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's 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 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 and 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]

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

\$

1,284,330,205

1.14

Total Mortgages in Good Standing

\$

1,284,330,205

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,112,777

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)

\$

1,293,442,982

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		4	Direct Business Only		5	6	7			
				Active Status (a)	2		3	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	651,447	13,096,491					13,747,938	388,779			
2.	Alaska	AK	L	33,765	4,853,469					4,887,234	0			
3.	Arizona	AZ	L	503,990	32,554,726					33,058,716	1,376,317			
4.	Arkansas	AR	L	176,815	8,274,238					8,451,053	0			
5.	California	CA	L	3,703,060	41,293,973					44,997,034	1,162,391			
6.	Colorado	CO	L	652,213	30,662,829					31,315,041	311,040			
7.	Connecticut	CT	L	498,352	24,126,503					24,624,855	1,142,948			
8.	Delaware	DE	L	520,798	6,436,429					6,957,227	0			
9.	District of Columbia	DC	L	58,675	4,019,826					4,078,501	0			
10.	Florida	FL	L	8,719,008	106,223,247					114,942,255	2,543,254			
11.	Georgia	GA	L	1,137,822	34,487,285					35,625,106	598,502			
12.	Hawaii	HI	L	577,495	4,053,238					4,630,733	0			
13.	Idaho	ID	L	43,653	4,283,324					4,326,977	104,072			
14.	Illinois	IL	L	6,212,292	41,044,269					47,256,561	776,081			
15.	Indiana	IN	L	9,744,600	18,957,846					28,702,446	0			
16.	Iowa	IA	L	76,334	8,092,332					8,168,666	141,845			
17.	Kansas	KS	L	408,968	5,555,458					5,964,426	577,535			
18.	Kentucky	KY	L	5,540,829	13,620,785					19,161,615	0			
19.	Louisiana	LA	L	3,086,699	11,077,300					14,163,999	572,343			
20.	Maine	ME	L	11,980	6,163,529					6,175,509	150,000			
21.	Maryland	MD	L	2,052,045	18,844,175					20,896,219	607,038			
22.	Massachusetts	MA	L	152,739	69,731,172					69,883,912	3,269,246			
23.	Michigan	MI	L	5,729,403	53,605,021					59,334,424	2,263,197			
24.	Minnesota	MN	L	1,415,637	14,512,257					15,927,893	1,604,845			
25.	Mississippi	MS	L	1,036,702	10,262,219					11,298,921	0			
26.	Missouri	MO	L	2,235,678	19,497,499					21,733,177	463,860			
27.	Montana	MT	L	21,463	4,849,015					4,870,479	0			
28.	Nebraska	NE	L	138,317	3,866,579					4,004,897	0			
29.	Nevada	NV	L	364,594	7,954,038					8,318,631	355,610			
30.	New Hampshire	NH	L	9,791	9,012,239					9,022,030	330,907			
31.	New Jersey	NJ	L	3,505,611	39,164,581					42,670,192	2,556,603			
32.	New Mexico	NM	L	68,874	12,106,239					12,175,113	498,297			
33.	New York	NY	N	88,493	900,355					988,849	0			
34.	North Carolina	NC	L	9,517,372	41,270,295					50,787,667	2,305,716			
35.	North Dakota	ND	L	9,279	1,093,414					1,102,693	0			
36.	Ohio	OH	L	32,638,828	66,267,078					98,905,906	3,380,042,911			
37.	Oklahoma	OK	L	249,526	11,431,443					11,680,969	0			
38.	Oregon	OR	L	344,175	13,170,269					13,514,444	613,560			
39.	Pennsylvania	PA	L	18,864,286	52,021,736					70,886,022	988,956			
40.	Rhode Island	RI	L	3,231	6,650,602					6,653,834	0			
41.	South Carolina	SC	L	1,166,313	25,311,366					26,477,679	57,795			
42.	South Dakota	SD	L	19,087	234,722					253,809	0			
43.	Tennessee	TN	L	2,344,446	23,233,299					25,577,746	160,764			
44.	Texas	TX	L	2,668,396	116,445,762					119,114,158	5,145,789			
45.	Utah	UT	L	52,228	8,148,284					8,200,512	0			
46.	Vermont	VT	L	3,151	3,717,109					3,720,260	900,000			
47.	Virginia	VA	L	566,253	30,196,323					30,762,576	2,186,786			
48.	Washington	WA	L	556,191	22,958,136					23,514,328	227,770			
49.	West Virginia	WV	L	2,336,327	8,565,516					10,901,843	0			
50.	Wisconsin	WI	L	1,238,573	15,438,283					16,676,856	716,549			
51.	Wyoming	WY	L	16,767	3,077,939					3,094,707	0			
52.	American Samoa	AS	N							0	0			
53.	Guam	GU	L	928						928	0			
54.	Puerto Rico	PR	N	2,340						2,340	0			
55.	U.S. Virgin Islands	VI	N	870						870	0			
56.	Northern Mariana Islands	MP	N							0	0			
57.	Canada	CAN	N							0	0			
58.	Aggregate Other Aliens	OT	XXX	27,898	0	0		0		27,898	0			
59.	Subtotal	XXX		131,804,611	1,132,414,062	0		0		1,264,218,672	3,415,141,308			
90.	Reporting entity contributions for employee benefits plans	XXX								0	0			
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX								0	0			
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX								0	0			
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,129,287						1,129,287	0			
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0		0		0	0			
95.	Totals (Direct Business)	XXX		132,933,898	1,132,414,062	0		0		1,265,347,959	3,415,141,308			
96.	Plus Reinsurance Assumed	XXX								0	0			
97.	Totals (All Business)	XXX		132,933,898	1,132,414,062	0		0		1,265,347,959	3,415,141,308			
98.	Less Reinsurance Ceded	XXX		11,317,597						11,317,597	0			
99.	Totals (All Business) less Reinsurance Ceded	XXX		121,616,300	1,132,414,062	0		0		1,254,030,362	3,415,141,308			
DETAILS OF WRITE-INS														
58001.	ZZZ Other Alien	XXX		26,116						26,116	0			
58002.	MX Mexico	XXX		1,782						1,782	0			
58003.	.....	XXX									0		
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		27,898	0	0		0		27,898	0			
9401.	.....	XXX									0		
9402.	.....	XXX									0		
9403.	.....	XXX									0		
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0		0		0	0			
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0		0		0	0			

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN	NIA	The Western and Southern Life Ins Co	Ownership	21.350	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000								Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH	NIA		Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western and Southern Life Ins Co	Ownership	47.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	.N	
										Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	LP	Ownership	99.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	4.580	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	42.380	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	32.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	6.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA	The Western and Southern Life Ins Co	Ownership	27.560	WS Mutual Holding Co	.N	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FIWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profitlment Solutions, LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				Lafayette Life Insurance Company	.OH	.IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA Inc	.OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. Holdings, LC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western and Southern Life Ins Co	.OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors Inc	.OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc	.NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capitial Fund LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capitial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors Inc	.OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				W&S Real Estate Holdings LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc	.OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western-Southern Agency	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western-Southern Mutual Holding Company	.OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

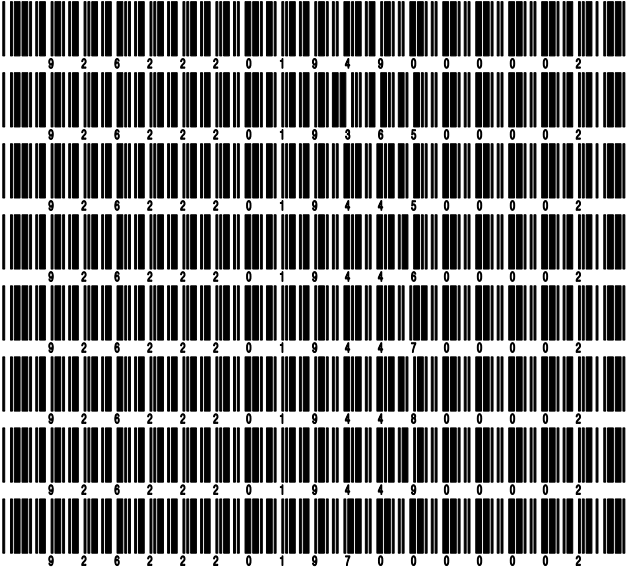
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

1.
2.
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Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded Commitment to Low Income Housing Tax Credit Property	0	287,510
2597. Summary of remaining write-ins for Line 25 from overflow page	0	287,510

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,235,407,156	881,408,388
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	113,855,000	556,093,000
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	55,817,131	202,087,332
8. Deduct amortization of premium and mortgage interest points and commitment fees	2,040	6,900
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)	1,293,442,985	1,235,407,156
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,293,442,985	1,235,407,156
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,293,442,985	1,235,407,156

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	270,155,580	246,426,583
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	29,829,094
2.2 Additional investment made after acquisition	17,422,420	13,266,175
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	
5. Unrealized valuation increase (decrease)	20,610,783	(7,416,987)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	3,320,540	11,901,042
8. Deduct amortization of premium and depreciation	40,497	48,244
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	304,827,746	270,155,580
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	304,827,746	270,155,580

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,101,048,200	10,246,343,710
2. Cost of bonds and stocks acquired	1,942,901,729	3,579,183,531
3. Accrual of discount	8,168,508	8,588,899
4. Unrealized valuation increase (decrease)	50,593,977	(44,195,808)
5. Total gain (loss) on disposals	7,231,130	62,187,413
6. Deduct consideration for bonds and stocks disposed of	1,188,374,737	2,705,042,798
7. Deduct amortization of premium	17,888,544	38,710,775
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	398,207	9,306,720
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,875,278	2,000,748
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	11,905,157,334	11,101,048,200
12. Deduct total nonadmitted amounts	139,980,769	131,964,160
13. Statement value at end of current period (Line 11 minus Line 12)	11,765,176,565	10,969,084,040

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,618,460,375	515,141,946	386,445,935	59,563,660	6,618,460,375	6,806,720,046	0	6,469,126,306
2. NAIC 2 (a)	3,638,046,092	2,647,140,109	2,423,045,466	(77,436,467)	3,638,046,092	3,784,704,268	0	3,494,273,777
3. NAIC 3 (a)	520,809,003	91,321,280	38,711,028	16,551,650	520,809,003	589,970,905	0	542,851,631
4. NAIC 4 (a)	344,427,535	64,566,734	19,988,511	(3,059,568)	344,427,535	385,946,190	0	347,084,568
5. NAIC 5 (a)	60,245,239	1,163,023	23,517,313	131,648	60,245,239	38,022,597	0	58,792,552
6. NAIC 6 (a)	2,164,218	2	6,963	(80,477)	2,164,218	2,076,780	0	1,770,914
7. Total Bonds	11,184,152,462	3,319,333,094	2,891,715,216	(4,329,554)	11,184,152,462	11,607,440,786	0	10,913,899,748
PREFERRED STOCK								
8. NAIC 1	10,000,000	0	0	0	10,000,000	10,000,000	0	10,000,000
9. NAIC 2	20,660,029	0	0	0	20,660,029	20,660,029	0	20,660,029
10. NAIC 3	2,121,638	0	0	0	2,121,638	2,121,638	0	2,121,638
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	32,781,667	0	0	0	32,781,667	32,781,667	0	32,781,667
15. Total Bonds and Preferred Stock	11,216,934,129	3,319,333,094	2,891,715,216	(4,329,554)	11,216,934,129	11,640,222,453	0	10,946,681,415

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

NAIC 1 \$32,027,597 ; NAIC 2 \$122,270,319 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	4,954,549	xxx	4,954,549	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	24,937,710	198,120,650
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	142,123
6. Deduct consideration received on disposals	19,983,161	198,262,773
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)	4,954,549	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,954,549	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	356,467
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	(94,054)
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	0
6.	Amortization	(37,928)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	224,485
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	224,485

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	
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	
4.3	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

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

9999999999 - Totals

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	40,916,742	2	40,839,102					2	40,916,742
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	77,640	XXX	128,605	XXX		XXX		XXX	206,245
7. Ending Inventory	2	40,839,102	2	40,710,497	0	0	0	0	2	40,710,497

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	224,480
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	224,480
4.	Part D, Section 1, Column 5	224,480
5.	Part D, Section 1, Column 6	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	224,480
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	224,480
10.	Part D, Section 1, Column 8	224,480
11.	Part D, Section 1, Column 9	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	40,000,000
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	40,000,000
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	268,184,522	231,100,299
2. Cost of cash equivalents acquired	5,853,071,599	17,804,361,291
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	68,544	98,935
6. Deduct consideration received on disposals	5,943,998,545	17,767,376,003
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)	177,326,120	268,184,522
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	177,326,120	268,184,522

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001171	McCalla	AL		05/01/2012	05/21/2019	25,496,850	0	0	0	0	0	0	25,250,237	25,250,237	0	0	0
0199999. Mortgages closed by repayment																	
0001094	Fremont	CA		08/17/2001		25,496,850	0	0	0	0	0	0	25,250,237	25,250,237	0	0	0
0001106	Germantown	TN		09/06/2002		2,541,274	0	0	0	0	0	0	0	218,821	0	0	0
0001112	Indianapolis	IN		12/19/2002		7,337,866	0	0	0	0	0	0	0	85,834	0	0	0
0001126	Austin	TX		09/24/2004		255,985	0	0	0	0	0	0	0	53,292	0	0	0
0001131	Austin	TX		10/25/2005		8,310,933	0	0	0	0	0	0	0	60,757	0	0	0
0001132	Santa Rosa	CA		11/28/2005		1,572,807	0	0	0	0	0	0	0	34,552	0	0	0
0001144	Owasso	OK		09/23/2008		5,833,600	0	0	0	0	0	0	0	39,567	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		7,007,014	0	0	0	0	0	0	0	57,857	0	0	0
0001151	Lorton	VA		09/28/2009		22,698,683	0	0	0	0	0	0	0	93,218	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		16,345,078	0	0	0	0	0	0	0	414,162	0	0	0
0001158	Orlando	FL		01/31/2011		7,159,646	0	0	0	0	0	0	0	40,708	0	0	0
0001163	Cranberry Township	PA		10/01/2011		6,415,986	0	0	0	0	0	0	0	90,185	0	0	0
0001166	Puyallup	WA		02/24/2012		9,228,589	0	0	0	0	0	0	0	50,047	0	0	0
0001170	Austin	TX		03/29/2012		15,416,924	0	0	0	0	0	0	0	205,519	0	0	0
0001171	McCalla	AL		05/01/2012		12,605,025	0	0	0	0	0	0	0	54,727	0	0	0
0001173	American Canyon	CA		11/14/2012		25,496,850	0	0	0	0	0	0	0	99,242	0	0	0
0001175	Destin	FL		01/03/2013		33,979,937	0	0	0	0	0	0	0	285,352	0	0	0
0001177	South Attleboro	MA		07/22/2013		35,603,718	0	0	0	0	0	0	0	184,500	0	0	0
0001178	Lorton	VA		09/18/2013		44,483,264	0	0	0	0	0	0	0	261,276	0	0	0
0001179	Houston	TX		10/10/2013		6,636,454	0	0	0	0	0	0	0	50,705	0	0	0
0001182	Raleigh	NC		11/14/2014		20,230,442	0	0	0	0	0	0	0	175,385	0	0	0
						24,713,953	0	0	0	0	0	0	0	98,022	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001183	Roseville	CA		11/20/2014		2,609,362	0	0	0	0	0	0	0	27,378	0	0	0
0001184	Greenville	SC		12/11/2014		13,530,510	0	0	0	0	0	0	0	76,617	0	0	0
0001185	Owings Mills	MD		01/29/2015		21,301,843	0	0	0	0	0	0	0	100,477	0	0	0
0001187	Newport	KY		03/17/2015		45,585,556	0	0	0	0	0	0	0	186,159	0	0	0
0001188	Cincinnati	OH		10/02/2015		20,940,561	0	0	0	0	0	0	0	90,851	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,866,787	0	0	0	0	0	0	0	52,122	0	0	0
0001190	Cincinnati	OH		10/02/2015		40,947,387	0	0	0	0	0	0	0	213,107	0	0	0
0001191	Greenville	SC		12/07/2015		25,400,684	0	0	0	0	0	0	0	106,736	0	0	0
0001192	Round Rock	TX		12/18/2015		14,662,500	0	0	0	0	0	0	0	64,754	0	0	0
0001193	Santa Monica	CA		06/30/2016		23,627,897	0	0	0	0	0	0	0	162,316	0	0	0
0001196	Apex	NC		09/21/2017		13,721,240	0	0	0	0	0	0	0	62,177	0	0	0
0001198	Newport	KY		12/19/2017		10,380,350	0	0	0	0	0	0	0	90,264	0	0	0
0001199	Kennesaw	GA		03/12/2018		12,403,039	0	0	0	0	0	0	0	76,004	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,514,785	0	0	0	0	0	0	0	52,178	0	0	0
0001201	Kennesaw	GA		03/12/2018		12,550,694	0	0	0	0	0	0	0	76,909	0	0	0
0001203	Cincinnati	OH		06/01/2018		85,899,857	0	0	0	0	0	0	0	1,064,000	0	0	0
0001204	Cincinnati	OH		06/01/2018		62,469,607	0	0	0	0	0	0	0	763,929	0	0	0
0001210	Columbus	OH		09/26/2018		57,499,967	0	0	0	0	0	0	0	51	0	0	0
0001212	Katy	TX		12/21/2018		56,900,000	0	0	0	0	0	0	0	281,404	0	0	0
0299999. Mortgages with partial repayments						852,686,654	0	0	0	0	0	0	0	6,201,161	0	0	0
0599999 - Totals						878,183,504	0	0	0	0	0	0	25,250,237	31,451,398	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	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	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC 33.3 % PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	Boston	MA	BOSTON CAPITAL SECURITIES INC.	.0000000	06/30/2011		(42,225)				33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								(42,225)	0	0	0	XXX
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018		0	5,000,000	0	5,000,000	0.000
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	28,411	0	2,908,863	0.416
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		0	1,500,000	0	8,000,000	0.000
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	205,239	0	0	0.180
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC		12/03/2018		0	2,920,484	0	7,685,634	6.500
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	9,654,134	0	23,594,497	XXX
4499999. Total - Unaffiliated								(42,225)	9,654,134	0	23,594,497	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								(42,225)	9,654,134	0	23,594,497	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	04/30/2019						0		29,568	29,568			0	82,255
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	0	0	0	0	0	29,568	29,568	0	0	0	82,255
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	05/23/2019	140,600					0		140,600	140,600			0	128,416
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/15/2019	137,045					0		137,045	137,045			0	169,231
	ExlWorks Capital Fund Fund II	CHICAGO	IL	ExlWorks Capital Fund Fund II	09/30/2017	05/06/2019	345,205					0		345,205	345,205			0	523,888
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/29/2019	358,160					0		358,160	358,160			0	257,433
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	06/13/2019	1,173,133					0		1,173,133	1,173,133			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	2,154,143	2,154,143	0	0	0	1,078,968
4499999. Total - Unaffiliated								0	0	0	0	0	0	2,183,711	2,183,711	0	0	0	1,161,223

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
4599999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals								2,154,143	0	0	0	0	0	2,183,711	2,183,711	0	0	0	1,161,223

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
36176F-2C-1	G2 #765171 4.663% 12/20/61		.06/01/2019	Interest Capitalization		475	475	.0	1
36176F-ZS-0	G2 #765164 3.979% 10/20/61		.06/01/2019	Interest Capitalization		990	990	.0	1
36176F-Z9-2	G2 #765168 3.983% 11/20/61		.06/01/2019	Interest Capitalization		2,829	2,829	.0	1
36230U-YL-7	G2 RF #759715 4.700% 10/20/61		.06/01/2019	Interest Capitalization		1,399	1,399	.0	1
36297E-ZS-7	G2 POOL # 710064 4.650% 02/20/61		.06/01/2019	Interest Capitalization		12,738	12,738	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.06/01/2019	Interest Capitalization		17,895	17,895	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.983% 01/16/54		.06/01/2019	Interest Capitalization		12,243	12,243	.0	1
38379U-NF-9	GNR 2016-45 IO 1.014% 02/16/58		.06/26/2019	PERFORMANCE TRUST CAPITAL		3,489,733	49,742,296	37,837	1
38379U-R6-5	GNR 2016-133 IO 1.062% 12/16/57		.06/19/2019	PERFORMANCE TRUST CAPITAL		5,163,714	69,137,592	46,916	1
690353-XS-1	OPIC AGENCY DEBENTURES 2.411% 08/15/29		.05/06/2019	WELLS FARGO		500,000	500,000	2,667	1
912810-SF-6	U S TREASURY 3.000% 02/15/49		.04/22/2019	HONG KONG SHANGHAI BK		3,203,763	3,200,000	17,768	1
912828-4V-9	U S TREASURY 2.875% 08/15/28		.06/06/2019	CITIGROUP GLOBAL MKTS		5,657,660	5,310,000	47,233	1
912828-4Y-3	U S TREASURY 2.625% 08/31/20		.05/22/2019	BARCLAYS		3,211,886	3,200,000	19,174	1
0599999. Subtotal - Bonds - U.S. Governments						21,275,325	131,138,457	171,595	XXX
P19110-AC-2	BUENOS 10.875% 01/26/21	D	.05/22/2019	GOLDMAN SACHS		464,375	500,000	17,823	1FE
1099999. Subtotal - Bonds - All Other Governments						464,375	500,000	17,823	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.06/01/2019	Interest Capitalization		13,333	13,333	.0	1
3136AX-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		.06/01/2019	Interest Capitalization		20,022	20,022	.0	1
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.05/22/2019	STIFEL NICHOLAS		3,443,599	3,244,852	10,816	1
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.06/01/2019	Interest Capitalization		10,816	10,816	.0	1
3137BD-4R-4	FHR 4380 ZG 3.000% 04/15/53		.06/01/2019	Interest Capitalization		18,114	18,114	.0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		.06/01/2019	Interest Capitalization		36,669	36,669	.0	1
3137F3-PA-6	FHR 4772 ZD 4.000% 11/15/47		.06/01/2019	Interest Capitalization		40,836	40,836	.0	1
3140J7-XL-4	FN POOL # BM3382 5.000% 03/01/27		.06/26/2019	STEPHENS INC.		200,273	193,151	724	1
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 2.750% 09/01/25		.06/05/2019	BARCLAYS		1,500,000	1,500,000	.0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						5,283,662	5,077,793	11,540	XXX
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		.06/25/2019	Private Placement		1,163,023	1,163,023	.0	5GI
002824-AY-6	ABBOTT LABS 5.300% 05/27/40		.06/20/2019	US BANCORP		4,172,411	3,375,000	13,416	2FE
00688J-AA-5	ADIENT US LLC 7.000% 05/15/26		.04/25/2019	Various		2,297,133	2,247,000	.0	3FE
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		.06/13/2019	Tax Free Exchange		4,036,086	4,000,000	.0	2FE
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		.06/13/2019	Tax Free Exchange		4,991,121	5,000,000	.0	2FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		.04/01/2019	BARCLAYS		5,716,515	5,781,290	57,411	1FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		.05/15/2019	Tax Free Exchange		921,026	1,000,000	14,156	2FE
04010L-AX-1	ARES CAPITAL CORP 4.200% 06/10/24		.06/05/2019	BANK of AMERICA SEC		9,980,800	10,000,000	.0	2FE
045054-AF-0	ASSTEAD CAPITAL INC 4.375% 08/15/27		.05/30/2019	WELLS FARGO		4,887,500	5,000,000	65,625	2FE
053773-BC-0	AVIS BUDGET CAR RENTAL 5.750% 07/15/27		.06/19/2019	BANK of AMERICA SEC		5,000,000	5,000,000	.0	3FE
05377R-BY-9	AESOP SER 20151A CL B 3.220% 07/20/21		.04/22/2019	BARCLAYS		249,590	250,000	.89	1FE
05377R-CR-3	AESOP 2017-1A B 3.410% 09/20/23		.05/29/2019	Cantor Fitzgerald Fixed		13,338,388	13,190,000	13,743	1FE
05491H-AC-1	BAMLL 2016-FR13 B 1.990% 08/27/45		.06/07/2019	PERFORMANCE TRUST CAPITAL		8,663,431	9,558,000	5,284	3FE
110122-CC-0	BRISTOL-MYERS SQUIBB 4.125% 06/15/39		.05/07/2019	MORGAN STANLEY FIXED INC		4,982,900	5,000,000	.0	1FE
11284D-AA-3	BROOKFIELD PTY REIT INC 5.750% 05/15/26		.04/26/2019	MORGAN STANLEY HI-YLD		1,475,000	1,475,000	.0	3FE
12189L-AG-6	BURLINGTON NORTH SANTA FE 4.950% 09/15/41		.06/21/2019	Various		2,542,887	2,100,000	28,875	1FE
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		.06/13/2019	BANK of AMERICA SEC		1,721,250	1,800,000	23,690	3FE
12635J-AD-8	CPS Auto Trust 2015C SER 2015C CL D 4.630% 08/16/21		.05/02/2019	CITIGROUP GLOBAL MKTS		121,345	120,000	324	1FE
12636Y-AD-4	CRH AMERICA FINANCE INC 4.500% 04/04/48		.06/26/2019	WELLS FARGO		694,708	700,000	7,350	2FE
126408-GU-1	CSX CORP 5.500% 04/15/41		.06/20/2019	US BANCORP		1,719,197	1,415,000	14,916	2FE
12649G-AQ-9	CSMC 2014-0AK1 B3 3.736% 11/25/44		.06/14/2019	BMO CAPITAL MARKETS CORP		2,562,864	2,475,823	4,368	1FM
133131-AX-0	CAMDEN PROPERTY TRUST 3.150% 07/01/29		.06/06/2019	J P MORGAN SEC FIXED INC		1,995,020	2,000,000	.0	1FE
141781-BJ-2	CARGILL INC 3.875% 05/23/49		.05/20/2019	J P MORGAN SEC FIXED INC		9,853,300	10,000,000	.0	1FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		.04/16/2019	Various		4,979,339	4,907,588	59,018	2FE
201723-AL-7	COMMERCIAL METALS CO 5.375% 07/15/27		.06/13/2019	J P MORGAN SEC HI-YIELD		1,287,563	1,350,000	30,638	3FE
233293-AP-4	DAYTON POWER & LIGHT 4.350% 04/15/29		.04/08/2019	MORGAN STANLEY FIXED INC		4,992,400	5,000,000	.0	3FE
25389J-AU-0	DIGITAL REALTY TRUST LP 3.600% 07/01/29		.06/10/2019	J P MORGAN SEC FIXED INC		9,982,300	10,000,000	.0	2FE
25468P-DA-1	DISNEY 1.850% 05/30/19		.05/29/2019	FIFTH THIRD SECURITIES		4,999,850	5,000,000	45,993	1Z
25470D-AW-9	DISCOVERY COMMUNICATIONS 2.750% 11/15/19		.04/01/2019	Tax Free Exchange		11,966,112	12,000,000	.0	2FE
25470D-BA-6	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		.04/01/2019	Tax Free Exchange		14,318,219	14,450,000	.0	2FE
260543-CU-5	DOW CHEMICAL CO 4.800% 05/15/49		.05/16/2019	CITIGROUP GLOBAL MKTS		4,970,150	5,000,000	.0	2FE

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
26442C-AM-6	DUKE ENERGY CAROLINAS 4.250% 12/15/41		.06/21/2019	US BANCORP		1,762,624	1,600,000	1,889	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		.06/14/2019	Cantor Fitzgerald Fixed		3,768,831	3,923,312	4,169	1FM
30166P-AC-5	Exeter Automobil20183A ables SER 20183A CL B 3.460% 10/17/22		.04/23/2019	WELLS FARGO		201,000	200,000	192	1FE
30167L-AA-7	Exeter Automobil20192A ables SER 20192A CL A 2.930% 07/15/22		.04/16/2019	DEUTSCHE BANK		199,994	200,000	0	1FE
30291E-AE-4	FREMF 2013-K712 B 3.454% 05/25/45		.04/09/2019	AMHERST SECURITIES GROUP		199,992	200,000	168	1FM
30292H-AW-6	FREMF Mortgage T2014K503 SER[CL 3.159% 10/25/47		.04/29/2019	AMHERST SECURITIES GROUP		154,564	155,000	0	1FM
32058L-AF-4	First Investors 20151A er Tru SER 20151A CL D 3.590% 01/18/22		.04/23/2019	RBC/DAIN		200,422	200,000	199	1FE
337738-AT-5	FISERV INC 3.200% 07/01/26		.06/10/2019	J P MORGAN SEC FIXED INC		9,999,300	10,000,000	0	2FE
337738-AU-2	FISERV INC 3.500% 07/01/29		.06/10/2019	J P MORGAN SEC FIXED INC		9,983,200	10,000,000	0	2FE
33850B-AX-5	FSMT 2017-1 B2 3.692% 03/25/47		.05/10/2019	BMO CAPITAL MARKETS CORP		7,333,617	7,369,602	9,827	1FM
341081-FW-2	FLORIDA PR & LT CO 2.965% 05/06/22		.05/02/2019	WELLS FARGO		12,000,000	12,000,000	0	1FE
36159R-AK-9	GEO GROUP INC 5.875% 01/15/22		.06/25/2019	US BANCORP		4,656,173	4,662,000	123,252	4FE
36257X-AG-6	GSMS 2019-SOHO B 3.532% 06/15/36		.05/31/2019	GOLDMAN SACHS		7,835,000	7,835,000	0	1FE
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		.06/06/2019	J P MORGAN SEC HI-YIELD		2,198,000	2,198,000	0	3FE
411707-AB-8	HNGRY 2018-1A A1 4.250% 06/20/48		.06/18/2019	CREDIT SUISSE FIRST BOSTON		202,129	198,500	0	2FE
415864-AM-9	HARSCO CORP 5.750% 07/31/27		.06/12/2019	GOLDMAN SACHS		1,197,000	1,197,000	0	3FE
42806D-BD-0	HERTZ 2016-4A B 3.290% 07/25/22		.06/26/2019	Cantor Fitzgerald Fixed		5,036,914	5,000,000	1,371	1FE
42806D-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		.06/26/2019	DEUTSCHE BANK		1,022,422	1,000,000	345	1FE
459200-JX-0	IBM 2.850% 05/13/22		.05/08/2019	J P MORGAN SEC FIXED INC		9,994,600	10,000,000	0	1FE
459200-KD-2	IBM 2.935% 05/13/21		.05/08/2019	J P MORGAN SEC FIXED INC		14,000,000	14,000,000	0	1FE
46289R-AA-3	IRON MOUNTAIN US HLDNGS 5.375% 06/01/26		.06/04/2019	Various		4,296,511	4,392,000	95,692	3FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29		.05/31/2019	Various		9,484,250	9,188,000	42,431	3FE
466365-AA-1	JACK 2019-1A A21 3.982% 08/25/49		.06/28/2019	GUGGENHEIM CAPITAL MARKETS		37,000,000	37,000,000	0	2FE
46640M-AT-7	JPMIT 2013-3 B3 3.404% 07/25/43		.06/12/2019	BMO CAPITAL MARKETS CORP		4,126,744	4,074,539	5,008	1FM
46648H-AY-9	JPMIT 2017-2 B1 3.741% 05/25/47		.04/04/2019	BROWNSTONE INV GROUP,LLC		8,064,976	8,048,628	5,856	1FM
50076Q-AR-7	KRAFT FOODS GROUP INC-W/1 6.875% 01/26/39		.06/26/2019	AMHERST SECURITIES GROUP		998,407	830,000	24,093	2FE
501044-CT-6	KROGER CO 5.150% 08/01/43		.06/26/2019	CITIGROUP GLOBAL MKTS		1,059,720	1,000,000	21,029	2FE
501044-DE-8	KROGER CO 2.650% 10/15/26		.05/30/2019	Various		3,215,041	3,441,000	11,841	2FE
52523K-AJ-3	LXS 2006-17 WF5 4.971% 11/25/36		.05/01/2019	Interest Capitalization		7,483	7,483	0	3FM
55819M-AE-6	MDPK 2019-35A B 4.431% 04/20/31		.04/25/2019	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
55819M-AG-1	MDPK 2019-35A C 5.131% 04/20/31		.04/25/2019	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
571676-AD-7	MARS INC 3.875% 04/01/39		.06/20/2019	GOLDMAN SACHS		1,077,818	1,015,000	9,287	1FE
571903-AX-1	MARRIOTT INTERNATIONAL-CL A 4.500% 10/01/34		.06/20/2019	JEFFERIES & CO		2,190,020	2,000,000	20,750	2FE
577081-BB-7	MATTEL INC 6.750% 12/31/25		.06/26/2019	Various		5,615,125	5,500,000	174,100	4FE
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		.05/22/2019	TD SECURITIES		7,345,000	7,345,000	0	1FE
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE 6.700% 09/15/19		.04/24/2019	FIFTH THIRD BANK		4,032,440	4,000,000	30,522	2FE
599809-CQ-1	MCMLT 2015-1 B2 3.876% 06/25/56		.04/25/2019	J P MORGAN SEC FIXED INC		3,405,313	3,400,000	10,212	1FM
61748H-MM-8	MSM SER 20056AR CL 1M1 2.864% 11/25/35		.04/01/2019	BMO CAPITAL MARKETS CORP		200,188	200,000	106	1FM
629377-OK-6	NRG ENERGY INC 3.750% 06/15/24		.05/20/2019	CREDIT SUISSE FIRST BOSTON		4,998,550	5,000,000	0	2FE
62954H-AA-6	NXP1 3.875% 06/18/26		.06/11/2019	GOLDMAN SACHS		19,982,800	20,000,000	0	2FE
64110L-AT-3	NETFLIX INC 5.875% 11/15/28		.04/26/2019	Tax Free Exchange		3,400,000	3,400,000	89,333	3FE
655844-CC-0	NORFOLK SOUTHERN CORP 4.100% 05/15/49		.04/29/2019	CITIGROUP GLOBAL MKTS		4,963,200	5,000,000	0	2FE
678858-BU-4	OKLAHOMA GAS & ELECTRIC 3.300% 03/15/30		.06/13/2019	NETFLIX INC		13,974,940	14,000,000	3,667	1FE
68233J-AS-3	ONCOR ELECTRIC DELIVERY 5.300% 06/01/42		.06/21/2019	US BANCORP		5,081,320	4,000,000	14,133	1FE
68267C-AE-8	OneMain Direct A20172A ivable SER 20172A CL E 4.740% 11/14/25		.04/26/2019	RBC/DAIN		203,414	200,000	421	2FE
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		.05/21/2019	BANK of AMERICA SEC		5,999,194	6,000,000	0	1FE
693456-AQ-8	PMTLT 2013-J1 B3 3.561% 09/25/43		.05/16/2019	BROWNSTONE INV GROUP,LLC		4,665,135	4,647,706	8,738	1FM
69349A-AA-0	PNC CAPITAL TRUST C 3.090% 06/01/28		.05/01/2019	SANDLER O'NEILL		925,000	1,000,000	5,593	2FE
701094-AN-4	PARKER HANNIFIN 3.250% 06/14/29		.06/05/2019	BARCLAYS		6,978,090	7,000,000	0	1FE
701094-AP-9	PARKER HANNIFIN 4.000% 06/14/49		.06/05/2019	BARCLAYS		1,970,080	2,000,000	0	1FE
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		.06/13/2019	JEFFERIES & CO		6,834,375	6,750,000	168,938	4FE
70457L-AB-0	PEABODY SEC FIN CORP 6.375% 03/31/25		.05/01/2019	JEFFERIES & CO		1,002,500	1,000,000	5,844	3FE
718546-AK-0	PHILLIPS 66 4.650% 11/15/34		.06/20/2019	JEFFERIES & CO		3,892,840	3,500,000	17,631	1FE
737446-AP-9	POST HOLDINGS INC 5.500% 12/15/29		.06/24/2019	MORGAN STANLEY HI-YLD		1,200,000	1,200,000	0	4FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		.05/01/2019	Interest Capitalization		75	75	0	1FM
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		.06/27/2019	Various		2,981,502	2,670,000	38,368	2FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		.04/03/2019	BARCLAYS		2,994,780	3,000,000	0	2FE
78413M-AA-6	SFAVE 2015-SAVE A1 3.872% 01/05/43		.04/01/2019	BANK of AMERICA SEC		218,728	220,000	47	1FM

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
78572X-AF-8	SABRA HEALTH/CAPTL CORP 4.800% 06/01/24		.05/21/2019	Various		5,997,090	6,000,000	.0	2FE
824348-AQ-9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/42		.06/21/2019	Various		1,725,975	1,775,000	1,775	2FE
85022W-AL-8	SOFT 2019-AA A 3.200% 05/27/36		.05/28/2019	CREDIT SUISSE FIRST BOSTON		19,995,204	20,000,000	.0	1FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		.05/13/2019	Various		5,762,073	5,693,000	.0	3FE
875127-AW-2	TAMPA ELECTRIC 6.150% 05/15/37		.06/26/2019	KEY BANC-MCDONALD		3,929,910	3,000,000	22,038	1FE
87612B-BJ-0	TARGA RESOURCES PARTNERS 5.875% 04/15/26		.04/12/2019	Tax Free Exchange		3,500,000	3,500,000	102,813	3FE
880451-AS-8	TENNESSEE GAS PIPELINE 7.000% 03/15/27		.05/20/2019	AMHERST SECURITIES GROUP		4,155,515	3,500,000	45,597	2FE
889175-BD-6	TOLEDO EDISON COMPANY 6.150% 05/15/37		.06/20/2019	KEY BANC-MCDONALD		2,772,342	2,200,000	4,066	2FE
89177L-AD-5	TPMT 2019-3 A2 4.000% 02/25/59		.05/10/2019	J P MORGAN SEC FIXED INC		10,108,203	10,000,000	14,444	1FE
90171V-AA-3	TRIWH 6.750% 06/01/27		.06/18/2019	Various		9,852,033	9,550,000	47,250	4FE
902494-AZ-6	TYSON FOODS INC 4.875% 08/15/34		.06/21/2019	JEFFERIES & CO		2,445,754	2,150,000	37,849	2FE
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		.04/01/2019	Various		15,983,050	16,798,300	26,831	1FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		.04/01/2019	Various		4,418,700	4,635,595	63,971	1FE
92840V-AD-4	VISTRA OPERATIONS CO LLC 3.550% 07/15/24		.06/04/2019	CITIGROUP GLOBAL MKTS		9,980,700	10,000,000	.0	3FE
92940P-AF-1	WRKCO INC 4.200% 06/01/32		.05/16/2019	Various		10,030,050	10,000,000	.0	2FE
94106L-BJ-7	WASTE MANAGEMENT INC 4.000% 07/15/39		.05/14/2019	J P MORGAN SEC FIXED INC		4,994,800	5,000,000	.0	2FE
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		.06/03/2019	BANK of AMERICA SEC		12,296,422	12,300,000	.0	1FE
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		.06/01/2019	Interest Capitalization		2	2	.0	6FM
95000U-2F-9	WELLS FARGO & COMPANY 3.196% 06/17/27		.06/10/2019	WELLS FARGO		10,000,000	10,000,000	.0	1FE
95058X-AH-1	WEN 2019-1A A211 4.080% 06/15/49		.06/13/2019	GUGGENHEIM CAPITAL MARKETS		14,000,000	14,000,000	.0	2FE
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A.	.05/15/2019	Various		5,974,910	5,043,000	53,736	2FE
65548P-AF-3	NORBORD INC 5.750% 07/15/27	A.	.06/19/2019	BANK of AMERICA SEC		3,175,000	3,175,000	.0	3FE
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A.	.06/25/2019	J P MORGAN SEC HI-YIELD		6,300,000	6,300,000	.0	4FE
775109-BN-0	ROGERS COMMUNICATIONS 4.350% 05/01/49	A.	.04/23/2019	J P MORGAN SEC FIXED INC		4,983,350	5,000,000	.0	2FE
00140R-AE-1	AIGIM 2018-1A B 4.631% 01/20/32	D.	.06/20/2019	ROBERT W. BAIRD		6,764,766	6,750,000	132,482	1FE
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D.	.06/17/2019	JEFFERIES & CO		17,181,250	17,000,000	69,417	3FE
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D.	.06/13/2019	Various		11,438,125	11,500,000	345,208	4FE
04009G-AE-7	ARES 2019-53A B 4.466% 04/24/31	D.	.04/01/2019	J P MORGAN SEC FIXED INC		16,000,000	16,000,000	.0	1FE
05401A-AE-1	AVOLON HOLDINGS FNDG LTD 3.625% 05/01/22	D.	.05/01/2019	Various		10,995,490	11,000,000	1,712	2FE
05401A-AF-8	AVOLON HOLDINGS FNDG LTD 3.950% 07/01/24	D.	.04/11/2019	J P MORGAN SEC FIXED INC		4,972,900	5,000,000	.0	2FE
05565E-BJ-3	BMW US Capital LLC 3.625% 04/18/29	C.	.04/15/2019	BANK of AMERICA SEC		998,340	1,000,000	.0	1FE
05586A-AJ-7	BSPT 2018-FL4 D 5.144% 09/15/35	D.	.05/06/2019	J P MORGAN SEC FIXED INC		1,204,875	1,200,000	4,004	2FE
05875J-AC-3	BALLY 2019-1A B 5.138% 07/15/32	D.	.06/07/2019	J P MORGAN SEC FIXED INC		9,250,000	9,250,000	.0	1Z
12554V-AE-6	CIFC 2019-3A A2 4.451% 07/16/32	D.	.04/18/2019	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	.0	1FE
13079W-AQ-1	SYMP 2012-9A AR2 3.921% 07/16/32	D.	.06/21/2019	BARCLAYS		5,000,000	5,000,000	.0	1Z
14309Y-BJ-2	CGMS 2012-4A BRR 4.481% 04/22/32	D.	.04/08/2019	BARCLAYS		13,000,000	13,000,000	.0	1FE
14309Y-BL-7	CGMS 2012-4A CRR 5.481% 04/22/32	D.	.04/08/2019	BARCLAYS		10,000,000	10,000,000	.0	1FE
15032T-AU-0	Cedar Funding Lt20131A 2013-1A AFR 3.020% 06/09/30	D.	.06/21/2019	ROBERT W. BAIRD		250,000	250,000	336	1FE
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	D.	.05/23/2019	FIFTH THIRD BANK		6,364,191	6,100,000	1,313	1FE
26151A-AA-7	DRAX FINCO PLC 6.625% 11/01/25	D.	.05/02/2019	BANK of AMERICA SEC		3,045,000	3,000,000	8,281	3FE
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D.	.04/24/2019	JEFFERIES & CO		283,913	335,000	7,817	4FE
404280-CC-1	HSBC HOLDINGS PLC-SPONS 3.973% 05/22/30	D.	.05/15/2019	HONG KONG SHANGHAI BK		4,700,000	4,700,000	.0	1FE
43133J-AA-6	HITR 2019-2A A1 4.285% 05/22/39	D.	.04/16/2019	SANDLER O'NEILL		16,438,125	16,500,000	.0	1FE
53944Y-AH-6	LLOYDS BANKING GROUP PLC 3.900% 03/12/24	D.	.05/30/2019	GOLDMAN SACHS		10,129,450	10,000,000	87,750	1FE
55954E-AS-8	MAGNE 2016-17A BR 4.131% 07/20/31	D.	.06/11/2019	J P MORGAN SEC FIXED INC		4,952,500	5,000,000	29,911	1FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	.05/07/2019	GMP SECURITIES		4,100,000	4,000,000	14,444	3FE
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D.	.05/31/2019	Various		4,722,769	5,000,000	26,240	4FE
69888U-AB-1	PNG GOVT INTL BOND SVGN 8.375% 10/04/28	D.	.06/05/2019	CITIGROUP GLOBAL MKTS		522,000	500,000	7,328	4FE
71647N-AY-5	PETROBRAS GLOBAL FINANCE 5.999% 01/27/28	D.	.06/04/2019	J P MORGAN SEC FIXED INC		1,034,500	1,000,000	21,496	3FE
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D.	.04/12/2019	BANK of AMERICA SEC		1,002,430	1,000,000	552	1FE
92916X-AJ-6	VOYA 2013-3A A1RR 3.731% 10/18/31	D.	.06/05/2019	CITIGROUP GLOBAL MKTS		5,830,169	5,850,000	30,476	1FE
980236-AQ-6	WOODSIDE FINANCE LTD 4.500% 03/04/29	D.	.06/04/2019	DEUTSCHE BANK		5,200,200	5,000,000	57,500	2FE
984245-AM-2	YPF SOCIEDAD ANONIMA 8.500% 03/23/21	D.	.04/09/2019	GOLDMAN SACHS		996,250	1,000,000	4,250	4FE
Q39716-AJ-8	GPT RE LTD PP 3.790% 07/25/30	D.	.05/28/2019	PRIVATE PLACEMENT		19,000,000	19,000,000	.0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						829,681,095	823,880,466	2,600,835	XXX
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		.04/02/2019	SEAPORT GROUP LLC		218,763	215,000	1,683	2FE
65339K-BK-5	NEXTERA ENERGY CAPITAL 5.650% 05/01/79		.04/01/2019	GOLDMAN SACHS		650,000	650,000	.0	2FE

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
976657-AH-9	WISCONSIN ENERGY CORP 4.631% 05/15/67		06/13/2019	JEFFERIES & CO		291,375	350,000	1,486	2FE
4899999	Subtotal - Bonds - Hybrid Securities					1,160,138	1,215,000	3,169	XXX
00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L 03/20/26		05/15/2019	Various		1,307,558	1,311,672	0	3FE
00687M-AB-7	ADIENT US LLC TL B 1L 05/03/24		05/14/2019	BANK of AMERICA SEC		985,000	1,000,000	0	3FE
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		04/09/2019	DEUTSCHE BANK		951,327	994,885	0	3FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 02/07/26		04/10/2019	JPMI FUNDS RECAP		986,012	1,000,000	0	3FE
26928B-AK-5	EW SCRIPPS CO TL B 1L 04/05/26		05/28/2019	WELLS FARGO		497,500	500,000	0	3FE
38254B-AZ-1	GOODYEAR TIRE & RUBBER TI 2L 03/07/25		05/07/2019	JPMI FUNDS RECAP		1,941,282	2,000,000	0	3FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/05/24		04/16/2019	WELLS FARGO		1,990,000	2,000,000	0	3FE
44043V-AL-2	HORIZON PHARMA USA INC TI B 1L 05/22/26		05/22/2019	Various		609,442	609,442	0	3FE
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/08/26		05/31/2019	BARCLAYS		495,000	500,000	0	4FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/26		05/30/2019	BNP SECURITIES		497,500	500,000	0	4FE
65557P-AD-6	NORDAM GROUP INC/THE TL B EXIT 1L 04/04/26		04/16/2019	JPMI FUNDS RECAP		245,000	250,000	0	4FE
69431E-BK-8	PACIFIC LIFE CORP DIP-TL 1L 12/31/20		04/05/2019	JPMI FUNDS RECAP		746,250	750,000	0	2FE
69946E-AT-8	PAREXEL TL B 1L 08/11/24		05/02/2019	BANK of AMERICA SEC		966,046	997,468	0	4FE
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		04/22/2019	GOLDMAN SACHS		995,000	1,000,000	0	3FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/14/24		04/15/2019	RBC/DAIN		1,237,500	1,250,000	0	4FE
855031-AQ-3	STAPLES INC TL B 1L 04/12/26		06/28/2019	BARCLAYS		962,427	1,000,000	0	4FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/03/26		06/13/2019	JPMI FUNDS RECAP		248,750	250,000	0	4FE
89364M-BP-8	TRANSDIGM INC TL F 1L 06/09/23		05/03/2019	NOMURA SECURITIES INTERNATIONAL		982,716	997,481	0	4FE
92855L-AK-2	VIZIENT INC TL B 1L 05/06/26		05/13/2019	BARCLAYS		248,750	250,000	0	3FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/29/25		06/05/2019	BMO CAPITAL MARKETS CORP		2,493,750	2,500,000	0	4FE
C8000C-AB-9	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		05/07/2019	JPMI FUNDS RECAP		2,495,000	2,500,000	0	3FE
46611V-AU-9	JBS USA LUX SA TL B 1L 04/25/26	C	05/03/2019	BARCLAYS		2,493,750	2,500,000	0	3FE
8299999	Subtotal - Bonds - Bank Loans					24,385,560	24,660,948	0	XXX
8399997	Total - Bonds - Part 3					882,250,155	986,472,664	2,804,962	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					882,250,155	986,472,664	2,804,962	XXX
8999997	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		04/30/2019	Various	59,042,000	5,904,200		0	A
31428X-10-6	FEDEX CORP		04/01/2019	INSTINET	4,288,000	799,764		0	L
H01301-12-8	ALCON INC	D	04/09/2019	Spin Off	2,568,600	111,416		0	L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					6,815,380	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		04/24/2019	Capital Contribution	0.000	400,000		0	J
9199999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates					400,000	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					7,215,380	XXX	0	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					7,215,380	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					7,215,380	XXX	0	XXX
9999999	Totals					889,465,535	XXX	2,804,962	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36176F-2C-1	G2 #765171 4.663% 12/20/61		05/01/2019	Paydown		231,808	231,808	251,560	232,527	.0	(719)	.0	(719)	.0	231,808	.0	.0	.0	3,735	02/01/2028	1
36176F-3G-1	G2 POOL # 765199 4.430% 07/20/62		06/01/2019	Paydown		2,410,854	2,410,854	2,663,562	2,427,141	.0	(16,287)	.0	(16,287)	.0	2,410,854	.0	.0	.0	49,698	07/20/2062	1
36176F-Z5-0	G2 #765164 3.979% 10/20/61		05/01/2019	Paydown		58,366	58,366	62,837	58,516	.0	(150)	.0	(150)	.0	58,366	.0	.0	.0	940	10/20/2061	1
36176F-Z9-2	G2 #765168 3.983% 11/20/61		04/01/2019	Paydown		135,038	135,038	144,573	134,755	.0	283	.0	283	.0	135,038	.0	.0	.0	1,982	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2019	Paydown		66,181	66,181	66,264	66,235	.0	(54)	.0	(54)	.0	66,181	.0	.0	.0	728	01/15/2033	1
36179N-RP-5	G2 MA1394 4.125% 10/20/43		06/01/2019	Paydown		12,250	12,250	12,483	12,476	.0	(226)	.0	(226)	.0	12,250	.0	.0	.0	194	10/20/2043	1
	Government National Mortgage A POOL # MA2466																				
36179Q-W3-1	4.000% 12/20/44		06/01/2019	Paydown		10,927	10,927	11,100	11,095	.0	(168)	.0	(168)	.0	10,927	.0	.0	.0	166	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2019	Paydown		197,780	197,780	188,895	190,686	.0	7,093	.0	7,093	.0	197,780	.0	.0	.0	2,267	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2019	Paydown		283	283	300	296	.0	(13)	.0	(13)	.0	283	.0	.0	.0	8	09/15/2032	1
36202K-2S-3	G2 # 8885 4.125% 12/20/21		06/01/2019	Paydown		160	160	164	155	.0	.4	.0	.4	.0	160	.0	.0	.0	3	12/20/2021	1
36202K-5J-0	G2 # 8949 3.750% 08/20/26		06/01/2019	Paydown		128	128	131	122	.0	.6	.0	.6	.0	128	.0	.0	.0	2	08/20/2026	1
36202K-DB-8	G2 # 8198 3.625% 05/20/23		06/01/2019	Paydown		2,169	2,169	2,214	2,076	.0	93	.0	93	.0	2,169	.0	.0	.0	32	05/20/2023	1
36202K-DW-2	G2 # 8217 3.625% 06/20/23		06/01/2019	Paydown		2,801	2,801	2,873	2,689	.0	113	.0	113	.0	2,801	.0	.0	.0	44	06/20/2023	1
36202K-OP-3	G2 # 8562 4.125% 12/20/24		06/01/2019	Paydown		768	768	789	741	.0	27	.0	27	.0	768	.0	.0	.0	13	12/20/2024	1
36202K-SA-4	G2 # 8613 4.000% 03/20/25		06/01/2019	Paydown		297	297	303	281	.0	16	.0	16	.0	297	.0	.0	.0	4	03/20/2025	1
36202K-V6-9	G2 # 8737 4.000% 01/20/21		06/01/2019	Paydown		1,498	1,498	1,507	1,447	.0	50	.0	50	.0	1,498	.0	.0	.0	22	01/20/2021	1
36202K-XR-1	G2 # 8788 4.000% 01/20/26		06/01/2019	Paydown		155	155	158	147	.0	.8	.0	.8	.0	155	.0	.0	.0	2	01/20/2026	1
36202K-ZQ-1	G2 # 8851 4.125% 10/20/21		06/01/2019	Paydown		1,827	1,827	1,891	1,784	.0	43	.0	43	.0	1,827	.0	.0	.0	30	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2019	Paydown		915	915	877	895	.0	20	.0	20	.0	915	.0	.0	.0	29	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2019	Paydown		2,120	2,120	2,037	2,076	.0	44	.0	44	.0	2,120	.0	.0	.0	67	05/15/2023	1
36203N-ZU-1	GNMA # 354587 7.500% 05/15/23		06/01/2019	Paydown		276	276	253	264	.0	12	.0	12	.0	276	.0	.0	.0	9	05/15/2023	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2019	Paydown		98	98	90	95	.0	.4	.0	.4	.0	98	.0	.0	.0	3	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2019	Paydown		290	290	297	294	.0	(4)	.0	(4)	.0	290	.0	.0	.0	9	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2019	Paydown		251	251	253	252	.0	(1)	.0	(1)	.0	251	.0	.0	.0	8	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2019	Paydown		2,289	2,289	2,266	2,273	.0	16	.0	16	.0	2,289	.0	.0	.0	75	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2019	Paydown		598	598	571	581	.0	17	.0	17	.0	598	.0	.0	.0	20	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2019	Paydown		455	455	451	452	.0	.3	.0	.3	.0	455	.0	.0	.0	15	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2019	Paydown		963	963	953	956	.0	.7	.0	.7	.0	963	.0	.0	.0	32	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2019	Paydown		248	248	248	248	.0	.0	.0	.0	.0	248	.0	.0	.0	8	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2019	Paydown		3,173	3,173	3,253	3,221	.0	(48)	.0	(48)	.0	3,173	.0	.0	.0	118	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2019	Paydown		190	190	184	186	.0	.4	.0	.4	.0	190	.0	.0	.0	6	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2019	Paydown		136	136	136	136	.0	.0	.0	.0	.0	136	.0	.0	.0	4	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2019	Paydown		278	278	279	278	.0	.0	.0	.0	.0	278	.0	.0	.0	9	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2019	Paydown		1,768	1,768	1,764	1,763	.0	.4	.0	.4	.0	1,768	.0	.0	.0	55	02/15/2026	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		04/01/2019	Paydown		9,471	9,471	9,477	9,465	.0	.6	.0	.6	.0	9,471	.0	.0	.0	237	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2019	Paydown		498	498	493	493	.0	.6	.0	.6	.0	498	.0	.0	.0	16	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2019	Paydown		920	920	926	923	.0	(3)	.0	(3)	.0	920	.0	.0	.0	29	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2019	Paydown		129	129	130	129	.0	.0	.0	.0	.0	129	.0	.0	.0	4	06/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2019	Paydown		727	727	729	728	.0	(1)	.0	(1)	.0	727	.0	.0	.0	23	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2019	Paydown		669	669	678	674	.0	(6)	.0	(6)	.0	669	.0	.0	.0	18	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2019	Paydown		140	140	143	142	.0	(1)	.0	(1)	.0	140	.0	.0	.0	4	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2019	Paydown		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		06/01/2019	Paydown		851	851	860	856	.0	(5)	.0	(5)	.0	851	.0	.0	.0	27	12/15/2026	1
36207U-DB-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2019	Paydown		232	232	2													

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's 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 and Admini- strative Symbol /Market Indicator (a)
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2019	Paydown		180	180	179	180	.0	.1	.0	.1	.0	180	.0	.0	.0	.6	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2019	Paydown		546	546	546	546	.0	.0	.0	.0	.0	546	.0	.0	.0	.16	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2019	Paydown		1,203	1,203	1,220	1,213	.0	(10)	.0	(10)	.0	1,203	.0	.0	.0	.33	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2019	Paydown		536	536	536	536	.0	.0	.0	.0	.0	536	.0	.0	.0	.15	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2019	Paydown		419	419	419	419	.0	.0	.0	.0	.0	419	.0	.0	.0	.11	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2019	Paydown		1,188	1,188	1,187	1,186	.0	.1	.0	.1	.0	1,188	.0	.0	.0	.33	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2019	Paydown		521	521	520	520	.0	.0	.0	.0	.0	521	.0	.0	.0	.14	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2019	Paydown		848	848	843	844	.0	.4	.0	.4	.0	848	.0	.0	.0	.27	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2019	Paydown		919	919	922	920	.0	(1)	.0	(1)	.0	919	.0	.0	.0	.29	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2019	Paydown		804	804	816	811	.0	(8)	.0	(8)	.0	804	.0	.0	.0	.24	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2019	Paydown		1,728	1,728	1,729	1,728	.0	.0	.0	.0	.0	1,728	.0	.0	.0	.56	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 4.000% 01/20/27		06/01/2019	Paydown		885	885	898	837	.0	.48	.0	.48	.0	885	.0	.0	.0	.13	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 4.125% 12/20/26		06/01/2019	Paydown		782	782	791	744	.0	.39	.0	.39	.0	782	.0	.0	.0	.13	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 3.625% 05/20/27		06/01/2019	Paydown		230	230	235	218	.0	.12	.0	.12	.0	230	.0	.0	.0	.4	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 3.750% 08/20/27		06/01/2019	Paydown		344	344	353	328	.0	.16	.0	.16	.0	344	.0	.0	.0	.5	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 4.000% 01/20/28		06/01/2019	Paydown		1,963	1,963	1,995	1,853	.0	.110	.0	.110	.0	1,963	.0	.0	.0	.28	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 4.125% 11/20/27		06/01/2019	Paydown		283	283	291	271	.0	.12	.0	.12	.0	283	.0	.0	.0	.5	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 4.000% 02/20/28		06/01/2019	Paydown		69	69	71	66	.0	.4	.0	.4	.0	69	.0	.0	.0	.1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 4.000% 03/20/28		06/01/2019	Paydown		820	820	828	773	.0	.47	.0	.47	.0	820	.0	.0	.0	.12	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 3.625% 05/20/28		06/01/2019	Paydown		564	564	575	532	.0	.32	.0	.32	.0	564	.0	.0	.0	.9	05/20/2028	1
36225D-NS-9	G2AR # 81300 4.125% 04/20/35		06/01/2019	Paydown		266	266	264	264	.0	.2	.0	.2	.0	266	.0	.0	.0	.5	04/20/2035	1
36230R-NJ-6	G2 #756703 4.269% 11/20/61		06/01/2019	Paydown		1,298,772	1,298,772	1,392,871	1,301,278	.0	(2,507)	.0	(2,507)	.0	1,298,772	.0	.0	.0	20,905	11/20/2061	1
36230U-YF-0	G2 4.390% 09/20/61		04/01/2019	Paydown		39,721	39,721	42,757	39,598	.0	.123	.0	.123	.0	39,721	.0	.0	.0	.299	09/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2019	Paydown		483,858	483,858	494,204	483,811	.0	.46	.0	.46	.0	483,858	.0	.0	.0	3,660	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		04/01/2019	Paydown		9,608	9,608	9,876	9,588	.0	.20	.0	.20	.0	9,608	.0	.0	.0	192	05/16/2032	1
38376G-FV-7	GNR 2010-28 IO 1.595% 01/16/52		06/01/2019	Paydown		.0	.0	.437	.257	.0	(.257)	.0	(.257)	.0	.0	.0	.0	.0	.47	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2019	Paydown		7,408	7,408	8,261	7,878	.0	(.470)	.0	(.470)	.0	7,408	.0	.0	.0	.136	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.295% 02/16/44		06/01/2019	Paydown		.0	.0	.776	.255	.0	(.255)	.0	(.255)	.0	.0	.0	.0	.0	.119	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2019	Paydown		121,764	121,764	126,997	123,588	.0	(1,823)	.0	(1,823)	.0	121,764	.0	.0	.0	2,284	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.562% 06/16/53		06/01/2019	Paydown		.0	.0	10,690	18,376	.0	(18,376)	.0	(18,376)	.0	.0	.0	.0	.0	2,316	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.675% 10/16/53		06/01/2019	Paydown		.0	.0	4,215	1,894	.0	(1,894)	.0	(1,894)	.0	.0	.0	.0	.0	.286	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 3.694% 11/16/43		06/01/2019	Paydown		1,569	1,569	1,786	1,821	.0	(.252)	.0	(.252)	.0	1,569	.0	.0	.0	.24	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.929% 03/16/47		06/01/2019	Paydown		.0	.0	376,049	102,003	.0	(102,003)	.0	(102,003)	.0	.0	.0	.0	.0	29,247	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 08/16/42		06/01/2019	Paydown		.0	.0	102,871	31,454	.0	(31,454)	.0	(31,454)	.0	.0	.0	.0	.0	21,883	08/16/2042	1
38378K-YB-9	GNR 2013-105 IO 0.460% 06/16/54		06/01/2019	Paydown		.0	.0	37,368	37,264	.0	(37,264)	.0	(37,264)	.0	.0	.0	.0	.0	3,902	06/16/2054	1
38378N-5K-5	GNR 2014-73 IO 0.628% 04/16/56		06/01/2019	Paydown		.0	.0	11,814	10,885	.0	(10,885)	.0	(10,885)	.0	.0	.0	.0	.0	751	04/16/2056	1
38378N-F9-9	GNR 2014-50 IO 0.835% 09/16/55		06/01/2019	Paydown		.0	.0	51,926	47,985	.0	(47,985)	.0	(47,985)	.0	.0	.0	.0	.0	3,779	09/16/2055	1
38378X-SP-2	GNR 2015-9 IO 0.969% 02/16/49		06/01/2019	Paydown		.0	.0	248,675	506,699	.0	(506,699)	.0	(506,699)	.0	.0	.0	.0	.0	69,585	02/16/2049	1
38378X-FU-0	GNR 2014-112 IO 0.972% 01/16/48		06/01/2019	Paydown		.0	.0	14,955	15,776	.0	(15,776)	.0	(15,776)	.0	.0	.0	.0	.0	1,170	01/16/2048	1
38378X-SH-5	GNR 2014-143 IO 0.774% 02/16/48		06/01/2019	Paydown		.0	.0	32,832	272,101	.0	(272,101)	.0	(272,101)	.0	.0	.0	.0	.0	35,013	02/16/2048	1
38379K-4K-1	GNR 2015-160 IO 0.946% 01/16/56		06/01/2019	Paydown		.0	.0	4,006	3,740	.0	(3,740)	.0	(3,740)	.0	.0	.0	.0	.0	238	01/16/2056	1
38379K-X6-0	GNR 2015-145 IO 0.867% 07/16/57		06/01/2019	Paydown		.0	.0	9,117	8,493	.0	(8,493)	.0	(8,493)	.0	.0	.0	.0	.0	508	07/16/2057	1
38379U-RP-3	GNR 2016-70 IO 0.931% 04/16/58		06/01/2019	Paydown		.0	.0	56,104	53,477	.0	(53,477)	.0	(53,477)	.0	.0	.0	.0	.0	2,797	04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.886% 12/16/55		06/01/2019	Paydown		.0	.0	13,353	8,240	.0	(8,240)	.0	(8,240)	.0	.0	.0	.0	.0	648	12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.046% 03/16/58		06/01/2019	Paydown		.0	.0	15,935	10,563	.0	(10,563)	.0	(10,563)	.0	.0	.0	.0	.0	.773	03/16/2058	1
690353-2B-2	OPIC 2.078% 05/15/24		05/16/2019	Redemption	100.0000	208,333	208,333	208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	2,498	05/15/2024	1
690353-3C-9	OPIC AGENCY DEBENTURES 2.335% 05/15/24		05/15/2019	Redemption	100.0000	113,636	113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	1,363	05/15/2024	1
690353-D9-5	OPIC 2.335% 10/10/25		04/10/2019	Redemption	100.0000	260,414	260,414	260,414	260,414	.0	.0	.0	.0	.0	260,414	.0	.0	.0	3,099	10/10/2025	1
690353-H9-1	OPIC US Agency Floating Rate 2.335%		09/15/22	Redemption	100.0000	186,550	186,550	186,550	186,550	.0	.0	.0	.0	.0	186,550	.0	.0	.0	2,254	09/15/2022	1
690353-M8-7	OPIC 2.335% 02/15/28		05/15/2019	Redemption	100.0000	211,111	211,111	211,111	211,111	.0	.0	.0	.0	.0	211,111	.0	.0	.0	2,529	02/15/2028	1
690353-XQ-5	OPIC VRDN 2.335% 07/15/25		04/15/2019	Redemption	100.0000	166,667	166,667	166,667	166,667	.0	.0	.0	.0	.0	166,667	.0	.0	.0	1,990	07/15/2025	1

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
912810-SF-6	U S TREASURY 3.000% 02/15/49		05/22/2019	BARCLAYS		3,321,612	3,200,000	3,203,763	0	0	(12)	0	(12)	0	3,203,751	0	117,862	117,862	25,724	02/15/2049	1
912828-4Y-3	U S TREASURY 2.625% 08/31/20		05/07/2019	BARCLAYS		2,006,868	2,000,000	2,000,993	1,750,826	0	(224)	0	(224)	0	2,000,769	0	6,099	6,099	32,813	08/31/2020	1
912828-Y3-8	U S TREASURY 0.750% 07/15/28		06/06/2019	CITIGROUP GLOBAL MKTS		5,269,572	5,000,000	4,924,333	4,915,067	9,387	4,836	0	14,223	0	4,929,291	0	340,281	340,281	33,878	07/15/2028	1
0599999	Subtotal - Bonds - U.S. Governments					16,907,752	16,509,700	17,822,601	14,119,610	9,387	(1,139,419)	0	(1,130,032)	0	16,443,511	0	464,242	464,242	368,385	XXX	XXX
455780-BZ-8	REPUBLIC OF INDONESIA SOVEREIGN 3.700% 01/08/22	D	04/12/2019	CITIGROUP GLOBAL MKTS		10,128,000	10,000,000	9,976,700	9,985,771	0	938	0	938	0	9,986,709	0	141,291	141,291	285,722	01/08/2022	2FE
1099999	Subtotal - Bonds - All Other Governments					10,128,000	10,000,000	9,976,700	9,985,771	0	938	0	938	0	9,986,709	0	141,291	141,291	285,722	XXX	XXX
677521-FU-5	OHIO STATE GO 3.420% 05/01/19		05/01/2019	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	59,850	05/01/2019	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	59,850	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/03/2019	Redemption 100.0000		24,851	24,851	24,851	24,851	0	0	0	0	0	24,851	0	0	0	332	07/01/2043	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2019	Paydown		163,358	163,358	164,379	164,113	0	(755)	0	(755)	0	163,358	0	0	0	1,313	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2019	Paydown		326	326	329	327	0	(1)	0	(1)	0	326	0	0	0	10	12/01/2024	1
31283K-BE-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2019	Paydown		2,452	2,452	2,640	2,503	0	(52)	0	(52)	0	2,452	0	0	0	51	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2019	Paydown		1,949	1,949	2,111	1,993	0	(44)	0	(44)	0	1,949	0	0	0	41	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2019	Paydown		3,776	3,776	3,717	3,728	0	48	0	48	0	3,776	0	0	0	98	05/01/2033	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2019	Paydown		251	251	253	252	0	(1)	0	(1)	0	251	0	0	0	7	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2019	Paydown		173	173	175	174	0	(1)	0	(1)	0	173	0	0	0	5	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2019	Paydown		554	554	553	553	0	2	0	2	0	554	0	0	0	16	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2019	Paydown		1,039	1,039	1,036	1,036	0	3	0	3	0	1,039	0	0	0	31	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2019	Paydown		940	940	934	935	0	4	0	4	0	940	0	0	0	28	02/01/2026	1
3128H-X-7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2019	Paydown		243,103	243,103	252,637	251,438	0	(8,335)	0	(8,335)	0	243,103	0	0	0	3,103	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2019	Paydown		56,015	56,015	56,978	56,483	0	(468)	0	(468)	0	56,015	0	0	0	1,043	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2019	Paydown		26,264	26,264	26,950	26,606	0	(342)	0	(342)	0	26,264	0	0	0	491	05/01/2024	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		06/01/2019	Paydown		588,903	588,903	588,442	588,402	0	500	0	500	0	588,903	0	0	0	7,389	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		06/01/2019	Paydown		192,938	192,938	200,776	198,877	0	(5,940)	0	(5,940)	0	192,938	0	0	0	3,655	12/01/2030	1
3128PP-1M-7	FGLMC # J10358 4.500% 07/01/24		06/01/2019	Paydown		47,149	47,149	48,062	47,610	0	(461)	0	(461)	0	47,149	0	0	0	900	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2019	Paydown		8,139	8,139	8,321	8,232	0	(93)	0	(93)	0	8,139	0	0	0	150	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2019	Paydown		55,434	55,434	56,686	56,105	0	(671)	0	(671)	0	55,434	0	0	0	943	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2019	Paydown		73,675	73,675	76,484	75,304	0	(1,629)	0	(1,629)	0	73,675	0	0	0	1,445	05/01/2025	1
3128PR-PB-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2019	Paydown		20,229	20,229	21,443	20,972	0	(743)	0	(743)	0	20,229	0	0	0	374	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2019	Paydown		47,554	47,554	50,555	49,403	0	(1,849)	0	(1,849)	0	47,554	0	0	0	927	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2019	Paydown		46,069	46,069	48,977	47,872	0	(1,804)	0	(1,804)	0	46,069	0	0	0	867	07/01/2025	1
3128PT-6X-8	FG #J14486 3.000% 02/01/26		06/01/2019	Paydown		226,643	226,643	219,348	222,011	0	4,632	0	4,632	0	226,643	0	0	0	2,857	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 4.406% 06/01/35		06/01/2019	Paydown		2,732	2,732	2,880	2,864	0	(133)	0	(133)	0	2,732	0	0	0	51	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 4.496% 07/01/35		06/01/2019	Paydown		896	896	945	918	0	(22)	0	(22)	0	896	0	0	0	21	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 4.615% 01/01/37		06/01/2019	Paydown		1,132	1,132	1,193	1,188	0	(56)	0	(56)	0	1,132	0	0	0	21	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 5.406% 03/01/36		06/01/2019	Paydown		306	306	320	293	0	13	0	13	0	306	0	0	0	8	03/01/2036	1
3128SA-DY-0	FHARM # 1D0119 4.603% 09/01/36		06/01/2019	Paydown		1,345	1,345	1,419	1,413	0	(68)	0	(68)	0	1,345	0	0	0	18	09/01/2036	1
3129Q3-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2019	Paydown		595	595	596	591	0	3	0	3	0	595	0	0	0	26	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 3.304% 04/25/23		06/25/2019	Paydown		737	737	752	737	0	0	0	0	0	737	0	0	0	11	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2019	Paydown		3,971	3,971	4,194	4,125	0	(154)	0	(154)	0	3,971	0	0	0	99	07/01/2029	1
31300L-CF-0	FHARM 848170 4.748% 12/01/39		06/01/2019	Paydown		247	247	258	234	0	13	0	13	0	247	0	0	0	6	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		06/01/2019	Paydown		256,644	256,644	270,479	267,697	0	(11,053)	0	(11,053)	0	256,644	0	0	0	4,025	12/01/2032	1
3132G7-H3-																					

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
.31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2019	Paydown		204	204	206	205	.0	(1)	.0	(1)	.0	204	.0	.0	.0	.6	09/01/2025	1
.31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2019	Paydown		751	751	714	729	.0	22	.0	22	.0	751	.0	.0	.0	.22	04/01/2026	1
.31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2019	Paydown		15,488	15,488	16,760	16,048	.0	(560)	.0	(560)	.0	15,488	.0	.0	.0	.464	07/20/2023	1
.313374-GF-7	FIG 27 FC 3.625% 03/25/24		06/01/2019	Paydown		2,696	2,696	2,669	2,696	.0	.0	.0	.0	.0	2,696	.0	.0	.0	.41	03/25/2024	1
	FHLMC STRUCTURED PASS THROUGH T-7 A5 6.773% 08/25/28		06/01/2019	Paydown		.887	.887	.894	.881	.0	.6	.0	.6	.0	.887	.0	.0	.0	.27	08/25/2028	1
.313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2019	Paydown		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	.0	07/01/2019	1
.313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2019	Paydown		4	4	4	4	.0	.0	.0	.0	.0	4	.0	.0	.0	.0	03/01/2020	1
.31349U-B5-6	FHARM 782760 4.566% 11/01/36		06/01/2019	Paydown		2,573	2,573	2,753	2,727	.0	(155)	.0	(155)	.0	2,573	.0	.0	.0	.62	11/01/2036	1
.313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2019	Paydown		15	15	15	15	.0	.0	.0	.0	.0	15	.0	.0	.0	.1	05/01/2020	1
.313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2019	Paydown		19	19	19	19	.0	.0	.0	.0	.0	19	.0	.0	.0	.1	06/01/2021	1
.3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2019	Paydown		182,410	182,410	180,130	180,480	.0	1,929	.0	1,929	.0	182,410	.0	.0	.0	1,923	02/25/2032	1
.3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2019	Paydown		113,743	113,743	108,980	110,202	.0	3,541	.0	3,541	.0	113,743	.0	.0	.0	1,059	02/25/2040	1
.3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2019	Paydown		608,214	608,214	621,994	619,278	.0	(11,064)	.0	(11,064)	.0	608,214	.0	.0	.0	3,429	03/25/2042	1
.31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2019	Paydown		733	733	746	744	.0	(11)	.0	(11)	.0	733	.0	.0	.0	.19	10/01/2035	1
.31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2019	Paydown		64,316	64,316	67,090	65,585	.0	(1,269)	.0	(1,269)	.0	64,316	.0	.0	.0	1,378	05/01/2023	1
.31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2019	Paydown		454	454	460	456	.0	(2)	.0	(2)	.0	454	.0	.0	.0	16	11/01/2024	1
.31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2019	Paydown		104	104	105	104	.0	.0	.0	.0	.0	104	.0	.0	.0	4	11/01/2024	1
.31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2019	Paydown		374	374	377	375	.0	(1)	.0	(1)	.0	374	.0	.0	.0	12	06/01/2025	1
.31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2019	Paydown		1,246	1,246	1,257	1,236	.0	10	.0	10	.0	1,246	.0	.0	.0	52	06/01/2025	1
.31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2019	Paydown		68	68	68	68	.0	.0	.0	.0	.0	68	.0	.0	.0	2	09/01/2025	1
.31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2019	Paydown		177	177	183	179	.0	(2)	.0	(2)	.0	177	.0	.0	.0	4	01/01/2023	1
.3137A2-B3-4	FHMS K009 X1 1.427% 08/25/20		06/01/2019	Paydown		.0	.0	155,196	33,719	.0	(33,719)	.0	(33,719)	.0	.0	.0	.0	.0	10,283	08/25/2020	1
.3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2019	Paydown		381,949	381,949	364,045	379,237	.0	2,712	.0	2,712	.0	381,949	.0	.0	.0	5,613	11/15/2037	1
.3137A6-B2-7	FHR K010 A2 4.333% 10/25/20		06/01/2019	Paydown		10,370	10,370	10,473	10,367	.0	.3	.0	.3	.0	10,370	.0	.0	.0	225	10/25/2020	1
.3137A7-A4-2	FHLMC 3805 DB 4.500% 10/15/37		06/01/2019	Paydown		672,314	672,314	716,854	679,378	.0	(7,065)	.0	(7,065)	.0	672,314	.0	.0	.0	13,108	10/15/2037	1
.3137A7-NJ-0	FHLMC K011 A2 4.084% 11/25/20		06/01/2019	Paydown		199,397	199,397	200,379	199,193	.0	204	.0	204	.0	199,397	.0	.0	.0	2,999	11/25/2020	1
.3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2019	Paydown		123,253	123,253	130,648	133,963	.0	(10,709)	.0	(10,709)	.0	123,253	.0	.0	.0	2,314	12/15/2040	1
.3137AN-OX-6	FHR 4027 AB 4.000% 12/15/40		04/25/2019	Var ious		3,345,364	3,216,696	3,495,643	3,486,411	.0	(19,343)	.0	(19,343)	.0	3,467,068	.0	(121,704)	(121,704)	53,254	12/15/2040	1
.3137AN-OX-6	FHR 4027 AB 4.000% 12/15/40		04/01/2019	Paydown		29,789	29,789	32,372	32,287	.0	(2,498)	.0	(2,498)	.0	29,789	.0	.0	.0	.397	12/15/2040	1
.3137AP-PA-2	FHLMC K018 1.481% 01/25/22		06/01/2019	Paydown		.0	.0	17,100	5,231	.0	(5,231)	.0	(5,231)	.0	.0	.0	.0	.0	.958	01/25/2022	1
.3137AS-NK-6	FHMS K019 X1 1.748% 03/25/22		06/01/2019	Paydown		.0	.0	57,853	19,911	.0	(19,911)	.0	(19,911)	.0	.0	.0	.0	.0	3,270	03/25/2022	1
.3137AV-XP-7	FHR K022 X1 1.349% 07/25/22		06/01/2019	Paydown		.0	.0	6,144	2,275	.0	(2,275)	.0	(2,275)	.0	.0	.0	.0	.0	332	07/25/2022	1FE
.3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2019	Paydown		92,582	92,582	86,239	88,354	.0	4,228	.0	4,228	.0	92,582	.0	.0	.0	569	07/15/2042	1
.3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2019	Paydown		571,250	571,250	564,645	566,801	.0	4,449	.0	4,449	.0	571,250	.0	.0	.0	7,376	10/15/2040	1
.3137BC-6T-0	FHR 4361 IIV 3.500% 05/15/44		06/01/2019	Paydown		3,289	3,289	3,263	3,272	.0	17	.0	17	.0	3,289	.0	.0	.0	48	05/15/2044	1
.3137BM-LD-6	FHMS K504 x1 0.273% 09/25/20		06/01/2019	Paydown		.0	.0	34,772	6,128	.0	(6,128)	.0	(6,128)	.0	.0	.0	.0	.0	3,435	09/25/2020	1
.31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2019	Paydown		394	394	416	407	.0	(13)	.0	(13)	.0	394	.0	.0	.0	12	09/01/2027	1
.31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2019	Paydown		584	584	588	586	.0	(2)	.0	(2)	.0	584	.0	.0	.0	16	11/01/2028	1
.31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2019	Paydown		388	388	391	389	.0	(1)	.0	(1)	.0	388	.0	.0	.0	11	12/01/2028	1
.31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2019	Paydown		8,227	8,227	8,125	8,145	.0	82	.0	82	.0	8,227	.0	.0	.0	182	05/01/2029	1
.31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2019	Paydown		2,723	2,723	2,722	2,718	.0	.5	.0	.5	.0	2,723	.0	.0	.0	85	11/01/2029	1
.31384V-JY-9	FNMA # 534979 4.652% 04/01/30		06/01/2019	Paydown		1,908	1,908	1,890	1,773	.0	135	.0	135	.0	1,908	.0	.0	.0	39	04/01/2030	1
.31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2019	Paydown		506	506	508	507	.0	(1)	.0	(1)	.0	506	.0	.0	.0	.17	05/01/2030	1
.31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2019	Paydown		353	353	349	349</												

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2019	Paydown		83,302	83,302	87,467	87,155	.0	(3,853)	.0	(3,853)	.0	83,302	.0	.0	.0	1,371	09/01/2043	1
3138EQ-GE-6	FN #AL7396 4.217% 02/01/37		06/01/2019	Paydown		6,888	6,888	7,223	7,213	.0	(325)	.0	(325)	.0	6,888	.0	.0	.0	.127	02/01/2037	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2019	Paydown		38,120	38,120	36,606	37,345	.0	775	.0	775	.0	38,120	.0	.0	.0	.442	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		06/01/2019	Paydown		241,689	241,689	258,456	255,092	.0	(13,403)	.0	(13,403)	.0	241,689	.0	.0	.0	4,066	11/01/2032	1
3138ML-MF-8	FN A04857 3.000% 11/01/32		06/01/2019	Paydown		352,156	352,156	351,826	351,757	.0	399	.0	399	.0	352,156	.0	.0	.0	4,727	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2019	Paydown		228,525	228,525	244,379	241,237	.0	(12,712)	.0	(12,712)	.0	228,525	.0	.0	.0	3,454	01/01/2033	1
3138W5-Z2-0	FN AR7991 3.500% 03/01/33		06/01/2019	Paydown		236,113	236,113	252,493	249,284	.0	(13,172)	.0	(13,172)	.0	236,113	.0	.0	.0	3,441	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2019	Paydown		148,833	148,833	148,670	148,646	.0	186	.0	186	.0	148,833	.0	.0	.0	1,677	08/01/2033	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		06/01/2019	Paydown		1,565,253	1,565,253	1,616,123	1,614,608	.0	(49,356)	.0	(49,356)	.0	1,565,253	.0	.0	.0	22,820	05/01/2045	1
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		06/01/2019	Paydown		227,635	227,635	239,568	239,333	.0	(11,697)	.0	(11,697)	.0	227,635	.0	.0	.0	3,770	08/01/2046	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2019	Paydown		152	152	152	152	.0	.0	.0	.0	.0	152	.0	.0	.0	.4	07/01/2032	1
31391X-EP-0	FNMA # 679742 4.568% 01/01/40		06/01/2019	Paydown		526	526	540	535	.0	(9)	.0	(9)	.0	526	.0	.0	.0	.11	01/01/2040	1
313920-YH-7	FNW 2001-W2 ASS 6.473% 10/25/31		06/01/2019	Paydown		40	40	40	40	.0	.0	.0	.0	.0	40	.0	.0	.0	.1	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2019	Paydown		18,607	18,607	16,857	17,612	.0	995	.0	995	.0	18,607	.0	.0	.0	.420	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 2.624% 04/25/33		05/25/2019	Paydown		726	726	726	726	.0	.0	.0	.0	.0	726	.0	.0	.0	.7	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2019	Paydown		42,870	42,870	48,550	46,751	.0	(3,880)	.0	(3,880)	.0	42,870	.0	.0	.0	1,040	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2019	Paydown		108,146	108,146	107,079	107,144	.0	1,003	.0	1,003	.0	108,146	.0	.0	.0	2,277	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2019	Paydown		27,762	27,762	25,789	26,685	.0	1,078	.0	1,078	.0	27,762	.0	.0	.0	.649	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2019	Paydown		640,643	640,643	689,141	663,420	.0	(22,777)	.0	(22,777)	.0	640,643	.0	.0	.0	12,451	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2019	Paydown		115,472	115,472	128,517	132,746	.0	(17,274)	.0	(17,274)	.0	115,472	.0	.0	.0	2,879	01/25/2035	1
31394M-QM-0	FHR 2702 CE 4.500% 11/15/33		06/01/2019	Paydown		668,296	668,296	677,163	672,404	.0	(4,108)	.0	(4,108)	.0	668,296	.0	.0	.0	12,405	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		06/01/2019	Paydown		108,815	108,815	111,467	109,959	.0	(1,144)	.0	(1,144)	.0	108,815	.0	.0	.0	2,294	02/15/2034	1
31394R-VII-6	FHLMC 2758 ZG 5.500% 03/15/34		06/01/2019	Paydown		46,887	46,887	45,510	46,165	.0	722	.0	722	.0	46,887	.0	.0	.0	1,065	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2019	Paydown		153,502	153,502	166,837	178,073	.0	(24,571)	.0	(24,571)	.0	153,502	.0	.0	.0	3,388	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2019	Paydown		13,232	13,232	13,813	13,375	.0	(143)	.0	(143)	.0	13,232	.0	.0	.0	.215	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2019	Paydown		22,123	22,123	25,099	25,995	.0	(3,872)	.0	(3,872)	.0	22,123	.0	.0	.0	.606	05/15/2036	1
31397N-LIM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2019	Paydown		87,506	87,506	96,859	91,202	.0	(3,695)	.0	(3,695)	.0	87,506	.0	.0	.0	1,818	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2019	Paydown		280,505	280,505	284,625	281,235	.0	(729)	.0	(729)	.0	280,505	.0	.0	.0	4,469	03/25/2037	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		06/01/2019	Paydown		65,834	65,834	68,347	65,809	.0	26	.0	26	.0	65,834	.0	.0	.0	1,107	07/25/2019	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		06/01/2019	Paydown		145,462	145,462	151,781	145,656	.0	(193)	.0	(193)	.0	145,462	.0	.0	.0	3,094	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2019	Paydown		44,569	44,569	42,633	43,884	.0	686	.0	686	.0	44,569	.0	.0	.0	.730	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2019	Paydown		57,796	57,796	58,049	57,793	.0	.4	.0	.4	.0	57,796	.0	.0	.0	1,066	09/15/2024	1
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		06/01/2019	Paydown		11,808,094	11,808,094	12,132,204	11,803,918	.0	4,176	.0	4,176	.0	11,808,094	.0	.0	.0	195,547	08/25/2019	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		06/01/2019	Paydown		49,501	49,501	49,393	49,408	.0	93	.0	93	.0	49,501	.0	.0	.0	.927	10/15/2029	1
31398L-KQ-0	FHR 3612 JB 4.500% 12/15/24		06/01/2019	Paydown		292,401	292,401	292,355	292,001	.0	401	.0	401	.0	292,401	.0	.0	.0	5,665	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2019	Paydown		250,582	250,582	263,659	254,401	.0	(3,819)	.0	(3,819)	.0	250,582	.0	.0	.0	4,111	01/15/2025	1
31398L-WY-0	FHR 3619 EJ 4.500% 01/15/25		06/01/2019	Paydown		216,580	216,580	216,207	216,202	.0	378	.0	378	.0	216,580	.0	.0	.0	4,159	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2019	Paydown		99,469	99,469	95,180	98,035	.0	1,435	.0	1,435	.0	99,469	.0	.0	.0	1,664	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2019	Paydown		91,093	91,093	86,830	89,809	.0	1,283	.0	1,283	.0	91,093	.0	.0	.0	1,426	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2019	Paydown		538,907	538,907	562,399	540,195	.0	(1,288)	.0	(1,288)	.0	538,907	.0	.0	.0	10,247	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2019	Paydown		378,183	378,183	411,037	384,081	.0	(5,898)	.0	(5,898)	.0	378,183	.0	.				

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	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 and Admini-strative Symbol /Market Indicator (a)
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2019	Paydown		9,278	9,278	9,439	9,400	.0	(123)	.0	(123)	.0	9,278	.0	.0	.0	212	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2019	Paydown		7,727	7,727	7,829	.0	.0	(102)	.0	(102)	.0	7,727	.0	.0	.0	177	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2019	Paydown		1,623	1,623	1,651	1,644	.0	(22)	.0	(22)	.0	1,623	.0	.0	.0	37	09/01/2034	1
31406B-KX-7	FNARM # 805010 4.760% 01/01/35		06/01/2019	Paydown		453	453	454	.0	.0	.4	.0	.4	.0	453	.0	.0	.0	11	01/01/2035	1
31406N-YU-2	FNMA 815323 4.300% 01/01/35		06/01/2019	Paydown		5,937	5,937	6,193	6,181	.0	(244)	.0	(244)	.0	5,937	.0	.0	.0	124	01/01/2035	1
31407S-LU-4	FNMA # 839239 4.510% 09/01/35		06/01/2019	Paydown		1,250	1,250	1,325	1,318	.0	(67)	.0	(67)	.0	1,250	.0	.0	.0	28	09/01/2035	1
3140FB-VR-5	FN BD1523 3.500% 06/01/46		06/01/2019	Paydown		282,920	282,920	298,193	297,561	.0	(14,642)	.0	(14,642)	.0	282,920	.0	.0	.0	4,127	06/01/2046	1
3140HK-2H-0	FN BK6175 4.000% 10/01/48		06/01/2019	Paydown		58,635	58,635	59,661	.0	.0	(1,026)	.0	(1,026)	.0	58,635	.0	.0	.0	759	10/01/2048	1
3140J6-GR-2	FN BM2007 4.000% 09/01/48		06/26/2019	BARCLAYS		2,816,318	2,720,670	2,766,156	2,766,137	.0	73	.0	73	.0	2,766,210	.0	50,108	50,108	59,855	09/01/2048	1
3140J6-GR-2	FN BM2007 4.000% 09/01/48		06/01/2019	Paydown		140,178	140,178	142,522	142,521	.0	(2,343)	.0	(2,343)	.0	140,178	.0	.0	.0	2,406	09/01/2048	1
3140JG-AM-7	FN BN0011 4.000% 08/01/48		06/01/2019	Paydown		87,273	87,273	88,841	.0	.0	(1,568)	.0	(1,568)	.0	87,273	.0	.0	.0	877	08/01/2048	1
3140JG-WT-8	FN BN0657 4.000% 09/01/48		06/01/2019	Paydown		587,282	587,282	588,567	588,544	.0	(1,262)	.0	(1,262)	.0	587,282	.0	.0	.0	9,492	09/01/2048	1
3140JJ-EX-3	FN BN1949 4.000% 10/01/48		06/01/2019	Paydown		1,155,360	1,155,360	1,160,505	1,160,457	.0	(5,097)	.0	(5,097)	.0	1,155,360	.0	.0	.0	20,385	10/01/2048	1
31412E-CK-0	FNMA # 922674 4.888% 04/01/36		06/01/2019	Paydown		2,217	2,217	2,325	2,314	.0	(98)	.0	(98)	.0	2,217	.0	.0	.0	40	04/01/2036	1
31412S-PL-3	FN # 933427 5.000% 03/01/38		06/01/2019	Paydown		1,869	1,869	1,879	1,877	.0	(8)	.0	(8)	.0	1,869	.0	.0	.0	45	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2019	Paydown		12,371	12,371	12,638	12,637	.0	(267)	.0	(267)	.0	12,371	.0	.0	.0	257	11/01/2023	1
31414S-PA-5	FN # 974817 5.000% 04/01/23		06/01/2019	Paydown		90,426	90,426	94,382	92,211	.0	(1,785)	.0	(1,785)	.0	90,426	.0	.0	.0	1,716	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2019	Paydown		4,226	4,226	4,307	4,295	.0	(69)	.0	(69)	.0	4,226	.0	.0	.0	97	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2019	Paydown		5,504	5,504	5,745	5,614	.0	(110)	.0	(110)	.0	5,504	.0	.0	.0	115	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2019	Paydown		1,059	1,059	1,121	1,089	.0	(30)	.0	(30)	.0	1,059	.0	.0	.0	17	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2019	Paydown		102,318	102,318	103,948	103,214	.0	(896)	.0	(896)	.0	102,318	.0	.0	.0	1,506	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2019	Paydown		63,198	63,198	64,274	63,722	.0	(524)	.0	(524)	.0	63,198	.0	.0	.0	1,148	07/01/2024	1
31417C-QF-5	FN ABS853 3.000% 08/01/32		06/01/2019	Paydown		348,661	348,661	346,373	346,676	.0	1,985	.0	1,985	.0	348,661	.0	.0	.0	4,288	08/01/2032	1
31417C-RB-0	FN ABS910 3.000% 08/01/32		06/01/2019	Paydown		840,559	840,559	840,063	839,832	.0	727	.0	727	.0	840,559	.0	.0	.0	11,720	08/01/2032	1
31417C-LU-2	FN POOL # ABS984 3.000% 08/01/32		06/01/2019	Paydown		292,873	292,873	292,324	292,316	.0	557	.0	557	.0	292,873	.0	.0	.0	3,443	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2019	Paydown		66,420	66,420	71,027	70,119	.0	(3,700)	.0	(3,700)	.0	66,420	.0	.0	.0	969	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2019	Paydown		79,426	79,426	79,352	79,337	.0	89	.0	89	.0	79,426	.0	.0	.0	1,013	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2019	Paydown		99,050	99,050	101,186	100,151	.0	(1,101)	.0	(1,101)	.0	99,050	.0	.0	.0	1,620	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2019	Paydown		188,907	188,907	190,501	189,607	.0	(700)	.0	(700)	.0	188,907	.0	.0	.0	3,152	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2019	Paydown		55,278	55,278	55,969	55,278	.0	(311)	.0	(311)	.0	55,278	.0	.0	.0	1,012	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2019	Paydown		43,252	43,252	44,495	43,900	.0	(648)	.0	(648)	.0	43,252	.0	.0	.0	802	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2019	Paydown		195,929	195,929	201,439	200,501	.0	(4,572)	.0	(4,572)	.0	195,929	.0	.0	.0	2,721	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2019	Paydown		687,609	687,609	686,105	686,126	.0	1,484	.0	1,484	.0	687,609	.0	.0	.0	8,745	10/01/2033	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		06/01/2019	Paydown		379,015	379,015	384,404	384,276	.0	(5,262)	.0	(5,262)	.0	379,015	.0	.0	.0	4,587	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		06/01/2019	Paydown		91,767	91,767	96,900	93,919	.0	(2,153)	.0	(2,153)	.0	91,767	.0	.0	.0	2,009	09/01/2022	1
31419A-YZ-4	FN # AE0727 4.000% 10/01/20		06/01/2019	Paydown		1,153	1,153	1,204	1,164	.0	(11)	.0	(11)	.0	1,153	.0	.0	.0	19	10/01/2020	1
31419K-UA-5	FNMA # AE8702 3.500% 11/01/25		06/01/2019	Paydown		59,468	59,468	60,490	60,032	.0	(564)	.0	(564)	.0	59,468	.0	.0	.0	961	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/04/2019	Redemption	100.0000		171,551	171,551	171,551	.0	.0	.0	.0	.0	171,551	.0	.0	.0	1,775	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/05/2019	Redemption	100.0000		45,570	45,570	45,570	.0	.0	.0	.0	.0	45,570	.0	.0	.0	525	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/01/2019	Redemption	100.0000		75,658	75,658	75,658	.0	.0	.0	.0	.0	75,658	.0	.0	.0	961	01/01/2036	1FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2019	Various	40,000		40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	1,331	04/01/2057	1FE
677555-O4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2019	Various	50,000		50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,054	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/03/2019	Redemption	100.0000		100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	1,925	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2019	Redemption	100.0000		55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	1,684	09/01/2019	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/04/2019	Redemption	100.0000		99,207	99,207	99,207	.0	.0	.0	.0	.0	99,207	.0	.0	.0	1,281	09/01/2037	1FE
67759T-AM-0	OHIO ST TRANS PROJ REV 6.560% 05/15/23		05/15/2019	Redemption	100.0000		205,000	205,000	204,973	.0	39	.0	39	.0	205,000	.0	.0	.0	6,724	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/03/2019	Redemption	100.0000		30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	344	09/01/2041	1FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2019	Various		550,000	550,000	550,000	550,000	.0	.0	.0	.0	.0	550,000	.0	.0	.0	16,528	12/01/2039	2

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2019	Various Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,130	12/01/2039	2
76252P-GB-9	RIB FLOATER TRUST MEDICAL 2.750% 08/15/22		05/29/2019	Redemption 100.0000		1,005,000	1,005,000	1,005,000	1,005,000	0	0	0	0	0	1,005,000	0	0	0	13,790	08/15/2022	1FE
76252P-HJ-1	RIB FLOATER TRUST 2.750% 07/01/22 UNIV CINCINNATI OH HIGH ED 4.867% 06/01/19		04/01/2019			100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	924	07/01/2022	1FE
914119-0Z-8	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250%		06/01/2019	Maturity Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,335	06/01/2019	1FE
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300%		05/03/2019	Redemption 100.0000		63,975	63,975	63,975	63,975	0	0	0	0	0	63,975	0	0	0	982	10/25/2043	1FE
92812U-03-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300%		06/01/2019	Redemption 100.0000		118,083	118,083	118,083	118,083	0	0	0	0	0	118,083	0	0	0	2,096	12/25/2043	1FE
92812U-04-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500%		06/01/2019	Paydown Redemption 100.0000		379,256	379,256	379,256	379,256	0	0	0	0	0	379,256	0	0	0	5,462	10/25/2037	1FE
92812U-05-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250%		06/01/2019	Redemption 100.0000		519,030	519,030	519,878	512,791	0	6,239	0	6,239	0	519,030	0	0	0	6,808	06/25/2042	1FE
92812U-06-8	VIRGINIA ST HSG DEV AUTH 2016-A A 3.100%		06/01/2019	Redemption 100.0000		153,398	153,398	153,398	153,398	0	0	0	0	0	153,398	0	0	0	1,890	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		05/03/2019	Redemption 100.0000		121,057	121,057	121,057	121,057	0	0	0	0	0	121,057	0	0	0	(2,214)	08/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 2.900%		06/15/2019	Call 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	577	09/15/2037	1FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 2.360% 04/01/46		04/01/2019	Redemption 100.0000		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	58	04/01/2046	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues			Redemption 100.0000		48,010,954	47,786,638	49,257,274	48,392,837	0	(473,793)	0	(473,793)	0	48,082,550	0	(71,596)	(71,596)	813,966	XXX	XXX
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		05/09/2019	Redemption 100.0000		1,239,602	1,239,602	1,239,602	555,936	0	0	0	0	0	1,239,602	0	0	0	14,013	12/31/2031	56I
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2019	Paydown		41,667	41,667	35,938	35,938	0	6,083	0	6,083	0	41,667	0	0	0	955	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2019	Paydown		1,232	1,232	986	489	0	743	0	743	0	1,232	0	0	0	37	12/25/2031	1FM
00165A-AF-5	AIC ENTERTAINMENT INC 5.875% 02/15/22		04/22/2019	Call 101.4690		9,406,176	9,270,000	9,390,510	9,337,224	0	(18,429)	0	(18,429)	0	9,318,795	0	(48,795)	(48,795)	509,841	02/15/2022	5FE
00215V-AA-0	AREIT 2018-CRE1 A 3.244% 02/14/35		06/17/2019	Paydown		73,206	73,206	73,206	73,206	0	0	0	0	0	73,206	0	0	0	1,157	02/14/2035	1FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530%		06/01/2019	Paydown		91,365	91,365	91,327	91,824	0	(459)	0	(459)	0	91,365	0	0	0	2,745	04/25/2031	1FM
004375-CT-6	Accredited Mortg20051 Trust SER 20051 CL M1 3.109% 04/25/35		06/25/2019	Paydown		24,067	24,067	24,104	0	0	(38)	0	(38)	0	24,067	0	0	0	126	04/25/2035	1FM
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2019	Paydown		33,285	33,285	33,542	17,895	0	(257)	0	(257)	0	33,285	0	0	0	605	11/15/2048	1FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2019	Paydown		76,791	76,791	73,780	73,788	0	3,003	0	3,003	0	76,791	0	0	0	1,153	11/25/2044	1FM
00841L-AY-2	ABMT 2014-3 B3 3.823% 11/25/44		06/01/2019	Paydown		24,767	24,767	24,546	24,560	0	207	0	207	0	24,767	0	0	0	395	11/25/2044	1FM
00841U-BQ-8	ABMT 2014-2 B3 3.883% 09/25/44		06/01/2019	Paydown		20,296	20,296	20,211	20,213	0	83	0	83	0	20,296	0	0	0	329	09/25/2044	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2019	Paydown		384,488	384,488	382,827	383,001	0	1,487	0	1,487	0	384,488	0	0	0	5,959	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2019	Paydown		189,590	189,590	192,079	191,629	0	(2,039)	0	(2,039)	0	189,590	0	0	0	2,848	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2019	Paydown		113,629	113,629	115,333	115,452	0	(1,823)	0	(1,823)	0	113,629	0	0	0	1,745	08/25/2046	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2019	Paydown		56,219	61,725	52,228	51,302	0	4,917	0	4,917	0	56,219	0	0	0	1,619	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2019	Paydown		35,016	34,263	31,132	29,487	0	5,529	0	5,529	0	35,016	0	0	0	919	09/25/2037	1FM
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange		4,040,086	4,000,000	4,050,040	4,038,225	0	(2,139)	0	(2,139)	0	4,036,086	0	4,000	4,000	90,625	04/28/2026	2FE
02343U-AB-1	AMCOR FINANCE USA INC 4.500% 05/15/28		06/13/2019	Tax Free Exchange Redemption 100.0000		4,996,121	5,000,000	4,990,450	4,990,693	0	428	0	428	0	4,991,121	0	5,000	5,000	130,000	05/15/2028	2FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/17/2019			67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		04/24/2019	Security Withdraw Redemption 100.0000		9,672	0	0	0	0	9,672	0	9,672	0	9,672	0	0	0	41,126	07/15/2027	1FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2019			125,974	125,974	125,974	125,974	0	0	0	0	0	125,974	0	0	0	1,890	10/15/2028	1FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2019	Paydown		129,128	129,128	127,514	127,610	0	1,518	0	1,518	0	129,128	0	0	0	2,389	10/01/2026	1FE
0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call 100.0000		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	29,320	05/03/2019	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2019	Paydown		59,293	59,293	59,117	57,792	0	1,501	0	1,501	0	59,293	0	0	0	972	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2019	Paydown		22,207	22,207	22,206	22,104	0	103	0	103	0	22,207	0	0	0	345	10/17/2036	1FE

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
.02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2019	Paydown		26,924	26,924	26,922	26,909	.0	.14	.0	.14	.0	26,924	.0	.0	.0	.389	04/17/2052	1FE
.02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2019	Paydown	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052	6*
.03068D-AE-6	AMCAR 2016-2 B 2.210% 05/10/21		06/08/2019	Paydown		2,869,602	2,869,602	2,869,150	2,869,555	.0	.47	.0	.47	.0	2,869,602	.0	.0	.0	26,236	05/10/2021	1FE
.03215P-ER-6	AMRESO 1998-2 A6 6.405% 12/25/27		06/01/2019	Paydown	.23	.23	.23	.24	.23	.0	.0	.0	.0	.0	.23	.0	.0	.0	.1	12/25/2027	1FIM
.03522A-AF-7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		921,026	1,000,000	920,560	920,574	.0	.452	.0	.452	.0	921,026	.0	.0	.0	38,656	02/01/2046	2FE
.038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2019	Paydown		28,625	28,625	28,607	28,566	.0	.59	.0	.59	.0	28,625	.0	.0	.0	.711	10/30/2045	2FE
.03939P-AA-2	ARCH MERGER SUB INC 8.500% 09/15/25		04/16/2019	Call	111.8042	1,118,042	1,000,000	928,950	464,329	.0	2,153	.0	2,153	.0	931,231	.0	68,769	68,769	167,861	09/15/2025	4FE
.04364U-AC-9	Ascentium Equipm20162A ivable SER 20162A CL A3 1.650% 05/10/22		06/10/2019	Paydown		117,241	117,241	116,925	.0	.0	.316	.0	.316	.0	117,241	.0	.0	.0	.322	05/10/2022	1FE
.04684T-AA-9	A10 2017-1A A1FL 3.244% 03/15/36		06/17/2019	Paydown		29,872	29,872	29,872	29,872	.0	.0	.0	.0	.0	29,872	.0	.0	.0	.374	03/15/2036	1FE
.05363U-AS-2	AVERY 2014-1A AR 3.680% 04/25/26		04/25/2019	Paydown		1,475,529	1,475,529	1,475,529	1,475,529	.0	.0	.0	.0	.0	1,475,529	.0	.0	.0	27,815	04/25/2026	1FE
.05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 6.375% 06/01/19		06/01/2019	Maturity		1,800,000	1,800,000	1,818,504	1,800,789	.0	(.789)	.0	(.789)	.0	1,800,000	.0	.0	.0	57,375	06/01/2019	2FE
.05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		05/08/2019	Various		27,945,000	27,945,000	28,127,928	28,002,130	.0	(57,130)	.0	(57,130)	.0	27,945,000	.0	.0	.0	771,701	05/08/2019	1FE
.05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2019	Paydown		595,882	595,882	586,033	590,778	.0	5,104	.0	5,104	.0	595,882	.0	.0	.0	6,978	03/10/2033	1FIM
.059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2019	Paydown		33,286	33,286	20,710	18,602	.0	14,684	.0	14,684	.0	33,286	.0	.0	.0	433	10/25/2036	1FIM
.05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2019	Paydown		532	532	530	537	.0	(.5)	.0	(.5)	.0	532	.0	.0	.0	.12	09/25/2035	1FIM
.05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2019	Paydown		5,580	5,580	5,268	5,423	.0	.157	.0	.157	.0	5,580	.0	.0	.0	.129	10/25/2034	1FIM
.05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2019	Paydown		39,855	39,855	39,024	39,350	.0	.505	.0	.505	.0	39,855	.0	.0	.0	1,089	11/25/2035	1FIM
.05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2019	Paydown		14,151	14,151	13,465	13,796	.0	.355	.0	.355	.0	14,151	.0	.0	.0	323	08/25/2035	1FIM
.05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2019	Paydown		420,519	424,294	347,921	379,306	.0	41,213	.0	41,213	.0	420,519	.0	.0	.0	11,633	03/25/2035	1FIM
.05948K-KT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2019	Paydown		659,871	699,947	645,984	673,520	.0	(13,649)	.0	(13,649)	.0	659,871	.0	.0	.0	19,190	03/25/2035	2FIM
.05948K-ZB-8	BOAA 2005-4 CB2 2.904% 05/25/35		05/01/2019	Paydown		14,006	15,643	12,045	12,666	.0	1,340	.0	1,340	.0	14,006	.0	.0	.0	.178	03/25/2035	1FIM
.05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2019	Paydown		2,151,177	2,183,237	2,133,022	2,133,022	.0	18,155	.0	18,155	.0	2,151,177	.0	.0	.0	62,682	12/25/2035	3FIM
.05949C-PJ-9	BOAMS 2005-L 2A3 4.709% 01/25/36		06/01/2019	Paydown		15,333	15,705	14,849	15,699	.0	(.366)	.0	(.366)	.0	15,333	.0	.0	.0	.479	01/25/2036	2FIM
.05950P-AJ-2	BAFC 2006-H 3A2 4.267% 09/20/46		06/01/2019	Paydown		210,843	213,255	180,869	196,651	.0	14,192	.0	14,192	.0	210,843	.0	.0	.0	4,445	09/20/2046	1FIM
.05951F-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2019	Paydown		79,995	105,259	88,124	95,558	.0	(15,563)	.0	(15,563)	.0	79,995	.0	.0	.0	2,785	09/25/2034	1FIM
.05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2019	Paydown		47,917	73,171	66,804	73,675	.0	(25,758)	.0	(25,758)	.0	47,917	.0	.0	.0	1,789	01/25/2037	4FIM
.06054M-AF-0	BACM 2016-UB10 XA 2.135% 07/15/49		06/01/2019	Paydown	.0	.0	.0	9,547	6,712	.0	(6,712)	.0	(6,712)	.0	.0	.0	.0	.0	.623	07/15/2049	1FE
.07384M-TM-4	BSARM 2003-1 5A1 4.401% 04/25/33		06/01/2019	Paydown		1,580	1,580	1,578	1,577	.0	.3	.0	.3	.0	1,580	.0	.0	.0	.28	04/25/2033	1FIM
.09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2019	Paydown		14,398	14,398	14,334	14,397	.0	.1	.0	.1	.0	14,398	.0	.0	.0	.179	12/15/2022	1FE
.10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41		06/04/2019	GOLDMAN SACHS Redemption 100.0000		1,701,650	1,500,000	1,672,500	.0	.0	(1,448)	.0	(1,448)	.0	1,671,052	.0	30,598	30,598	38,881	07/22/2041	2FE
.11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/20/2019			.75,806	75,806	75,806	75,806	.0	.0	.0	.0	.0	75,806	.0	.0	.0	1,440	09/20/2031	1FE
.1248ME-AG-4	CBASS 2007-CB4 A2D 4.136% 04/25/37		06/01/2019	Paydown		13,955	13,955	11,443	11,378	.0	2,576	.0	2,576	.0	13,955	.0	.0	.0	.218	04/25/2037	1FIM
.1248MG-AA-2	CBASS 2007-CB1 AF1B 3.570% 01/25/37		06/01/2019	Paydown		1,873	1,873	1,164	.763	.0	1,109	.0	1,109	.0	1,873	.0	.0	.0	.13	01/25/2037	1FIM
.12543P-AQ-6	CIVLH 2006-21 A15 6.000% 02/25/37		06/01/2019	Paydown		2,535	28,061	7,479	4,142	.0	(1,606)	.0	(1,606)	.0	2,535	.0	.0	.0	.970	02/25/2037	1FIM
.12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		06/01/2019	Paydown		542,160	542,160	541,836	552,343	.0	(10,183)	.0	(10,183)	.0	542,160	.0	.0	.0	12,203	07/20/2034	1FIM
.125590-AE-9	CIT MARINE TRUST 99-A CTF5 6.200% 11/15/19		06/15/2019	Paydown		6,961	6,961	6,957	6,958	.0	.3	.0	.3	.0	6,961	.0	.0	.0	.175	11/15/2019	6FE
.12591R-AY-6	COMM 2014-QR15 ASB 3.595% 02/10/47		06/01/2019	Paydown		865,164	865,164	891,081	874,677	.0	(9,513)	.0	(9,513)	.0	865,164	.0	.0	.0	12,971	02/10/2047	1FIM
.12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		06/01/2019	Paydown		548,703	548,703	565,143	554,627	.0	(5,924)	.0	(5,924)	.0	548,703	.0	.0	.0	7,939	03/10/2047	1FIM
.12591V-AC-5	COMM 2014-QR16 ASB 3.653% 04/10/47		06/01/2019	Paydown		492,649	492,649	507,402	497,990	.0	(5,341)	.0	(5,341)	.0	492,649	.0	.0	.0	8,217	04/10/2047	1FIM
.12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		06/01/2019	Paydown																	

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
12649K-AX-5	CSMC 2015-WIN1 B4 3.862% 12/25/44		06/01/2019	Paydown		48,673	48,673	47,608	47,623	.0	1,051	.0	1,051	.0	48,673	.0	.0	.0	784	12/25/2044	1FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2019	Paydown		669,294	669,294	653,712	653,771	.0	15,523	.0	15,523	.0	669,294	.0	.0	.0	9,625	02/25/2048	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2019	Paydown		55,436	55,436	52,573	53,575	.0	1,862	.0	1,862	.0	55,436	.0	.0	.0	1,472	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2019	Paydown		32,720	36,730	32,414	32,211	.0	509	.0	509	.0	32,720	.0	.0	.0	786	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2019	Paydown		28,584	28,584	28,057	28,323	.0	261	.0	261	.0	28,584	.0	.0	.0	657	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2019	Paydown		60,114	60,114	60,565	59,981	.0	134	.0	134	.0	60,114	.0	.0	.0	1,082	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2019	Paydown		77,995	82,329	76,850	73,219	.0	4,775	.0	4,775	.0	77,995	.0	.0	.0	1,892	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2019	Paydown		78,041	107,016	102,769	101,314	.0	(23,273)	.0	(23,273)	.0	78,041	.0	.0	.0	2,650	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2019	Paydown		87,995	87,995	86,244	86,839	.0	1,156	.0	1,156	.0	87,995	.0	.0	.0	2,015	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2019	Paydown		49,165	53,028	47,967	45,832	.0	3,333	.0	3,333	.0	49,165	.0	.0	.0	1,193	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2019	Paydown		46,070	46,070	40,162	39,717	.0	6,353	.0	6,353	.0	46,070	.0	.0	.0	1,070	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2019	Paydown		72,697	94,404	79,382	79,077	.0	(6,379)	.0	(6,379)	.0	72,697	.0	.0	.0	2,050	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2019	Paydown		120,715	120,715	111,662	110,827	.0	9,889	.0	9,889	.0	120,715	.0	.0	.0	2,869	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		06/01/2019	Paydown		91,366	92,237	86,380	83,746	.0	7,620	.0	7,620	.0	91,366	.0	.0	.0	2,167	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2019	Paydown		47,353	66,623	54,104	45,350	.0	2,004	.0	2,004	.0	47,353	.0	.0	.0	1,629	05/25/2036	1FM
12668W-AU-1	CWLT 2007-4 ASW 4.670% 04/25/47		06/01/2019	Paydown		24,733	24,733	22,687	25,340	.0	(607)	.0	(607)	.0	24,733	.0	.0	.0	511	04/25/2047	1FM
12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2019	Paydown		61,521	58,419	50,116	49,283	.0	12,238	.0	12,238	.0	61,521	.0	.0	.0	1,284	11/25/2035	1FM
12669A-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2019	Paydown		31,497	39,245	33,211	33,216	.0	(1,719)	.0	(1,719)	.0	31,497	.0	.0	.0	990	11/25/2035	1FM
12669A-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2019	Paydown		20,089	23,879	20,242	20,245	.0	(157)	.0	(157)	.0	20,089	.0	.0	.0	582	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2019	Paydown		51,268	51,268	51,036	51,064	.0	204	.0	204	.0	51,268	.0	.0	.0	1,055	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2019	Paydown		14,599	14,599	13,706	14,140	.0	459	.0	459	.0	14,599	.0	.0	.0	320	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2019	Paydown		59,088	59,077	54,694	50,527	.0	8,561	.0	8,561	.0	59,088	.0	.0	.0	1,279	08/25/2035	1FM
139738-AG-3	AFIN 2015-2 C 2.670% 08/20/20		06/20/2019	Paydown		4,686,653	4,686,653	4,686,284	4,686,623	.0	30	.0	30	.0	4,686,653	.0	.0	.0	49,754	08/20/2020	1FE
13975K-AG-4	AFIN 2015-1 D 3.160% 08/20/20		05/20/2019	Paydown		12,314,386	12,314,386	12,311,940	12,311,350	.0	3,037	.0	3,037	.0	12,314,386	.0	.0	.0	152,174	08/20/2020	1FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		06/25/2019	Paydown		381,391	381,391	379,611	379,653	.0	1,738	.0	1,738	.0	381,391	.0	.0	.0	6,631	10/25/2068	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		06/10/2019	Paydown		2,808	2,808	2,807	2,808	.0	.0	.0	.0	.0	2,808	.0	.0	.0	24	12/10/2023	1FE
14986D-AH-3	CD 2006-CQ3 AM 5.648% 10/15/48		05/01/2019	Paydown		1,940,494	1,940,494	1,973,430	1,940,494	.0	.0	.0	.0	.0	1,940,494	.0	.0	.0	44,658	10/15/2048	1FM
15132E-LC-0	CDMC 2005-1 A5 5.310% 02/18/35		06/01/2019	Paydown		57,326	57,326	57,291	56,712	.0	615	.0	615	.0	57,326	.0	.0	.0	1,267	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2019	Paydown		2	9,528	4,694	4,789	.0	(4,787)	.0	(4,787)	.0	2	.0	.0	.0	101	11/25/2036	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		04/01/2019	Paydown		.0	1,945	1,940	1,940	.0	(1,940)	.0	(1,940)	.0	.0	.0	.0	.0	21	11/25/2036	5FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2019	Paydown		7,854	7,854	7,982	8,123	.0	(269)	.0	(269)	.0	7,854	.0	.0	.0	180	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.082% 06/25/37		06/01/2019	Paydown		132,225	132,225	132,220	130,544	.0	1,681	.0	1,681	.0	132,225	.0	.0	.0	2,958	06/25/2037	1FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2019	Paydown		241,209	241,209	248,440	243,734	.0	(2,525)	.0	(2,525)	.0	241,209	.0	.0	.0	3,964	09/10/2046	1FM
17321L-AA-7	CMILT1 2013-J1 A1 3.500% 10/25/43		06/01/2019	Paydown		225,802	225,802	221,939	222,007	.0	3,795	.0	3,795	.0	225,802	.0	.0	.0	3,340	10/25/2043	1FM
17322N-AA-2	CMILT1 2014-J1 A1 3.500% 06/25/44		06/01/2019	Paydown		298,792	298,792	302,060	302,641	.0	(3,849)	.0	(3,849)	.0	298,792	.0	.0	.0	4,740	06/25/2044	1FM
17323E-AQ-6	CMILT1 2014-J2 B4 3.893% 11/25/44		06/01/2019	Paydown		46,242	46,242	46,603	46,590	.0	(348)	.0	(348)	.0	46,242	.0	.0	.0	751	11/25/2044	1FM
17323M-AA-3	CMILT1 2015-A 1 3.500% 06/25/58		06/01/2019	Paydown		234,741	234,741	237,899	236,810	.0	(2,069)	.0	(2,069)	.0	234,741	.0	.0	.0	3,215	07/01/2022	1FM
18055F-AK-8	CLARION LIONS PP 5.840% 06/15/19		06/15/2019	Various		6,000,000	6,000,000	6,307,680	6,021,240	.0	(21,240)	.0	(21,240)	.0	6,000,000	.0	.0	.0	175,200	06/15/2019	1
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2019	Paydown		46,238	46,238	47,122	34,155	.0	(587)	.0	(587)	.0	46,238	.0	.0	.0	1,043	04/25/2047	2FE
20826J-AA-6	Conn Funding II, 2018A SER 2018A CL A 3.250% 01/15/23		06/15/2019	Paydown																	

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment 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 on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
23340U-AD-6	DT Auto Owner Tr20161A SER 20161A CL D		06/15/2019	Paydown		28,435	28,435	28,686	.0	.0	(251)	.0	(251)	.0	28,435	.0	.0	.0	.434	.12/15/2022	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2019	Paydown		93,549	94,914	86,481	88,643	.0	4,906	.0	4,906	.0	93,549	.0	.0	.0	1,937	.09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2019	Paydown		17,445	17,445	15,954	15,843	.0	1,562	.0	1,562	.0	17,445	.0	.0	.0	.0	.02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2019	Paydown		659	909	769	922	.0	(263)	.0	(263)	.0	659	.0	.0	.0	.17	.10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2019	Paydown		58,654	58,654	50,590	46,263	.0	12,391	.0	12,391	.0	58,654	.0	.0	.0	1,387	.07/25/2036	1FM
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		06/26/2019	GOLDMAN SACHS		1,089,700	1,000,000	1,021,140	1,021,036	.0	(1,172)	.0	(1,172)	.0	1,019,864	.0	69,836	69,836	32,274	.06/15/2026	2FE
25468P-DA-1	DISNEY 1.850% 05/30/19		05/30/2019	Maturity		5,000,000	5,000,000	4,999,850	.0	.0	150	.0	150	.0	5,000,000	.0	.0	.0	46,250	.05/30/2019	1Z
25470D-AV-1	DISCOVERY COMMUNICATIONS 2.750% 11/15/19		04/01/2019	Tax Free Exchange		11,966,112	12,000,000	11,913,396	11,952,344	.0	13,768	.0	13,768	.0	11,966,112	.0	.0	.0	.0	.11/15/2019	2FE
25470D-AW-9	DISCOVERY COMMUNICATIONS 2.750% 11/15/19		06/05/2019	Call 100.0818		12,009,813	12,000,000	11,966,112	.0	.0	9,288	.0	9,288	.0	11,975,400	.0	24,600	24,600	193,146	.11/15/2019	2FE
25470D-AZ-2	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		04/01/2019	Tax Free Exchange		14,318,219	14,450,000	14,280,357	14,308,787	.0	9,432	.0	9,432	.0	14,318,219	.0	.0	.0	.0	.06/15/2022	2FE
25755T-AF-7	DPABS 2017-1A A21 3.832% 07/25/47		04/25/2019	Paydown		550	550	549	.0	.0	.1	.0	.1	.0	550	.0	.0	.0	.6	.07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2019	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	257	.07/25/2047	2FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		04/25/2019	Paydown		21,328	21,328	21,242	21,243	.0	84	.0	84	.0	21,328	.0	.0	.0	439	.07/25/2048	2FE
26207K-AF-8	DRIVE 2017-3 C 2.800% 07/15/22		06/15/2019	Paydown		1,292,319	1,292,319	1,292,280	1,292,310	.0	10	.0	10	.0	1,292,319	.0	.0	.0	6,575	.07/15/2022	1FE
26208C-AL-2	DRIVE 2017-AA C 2.980% 01/18/22		06/15/2019	Paydown		1,265,178	1,265,178	1,280,202	1,268,652	.0	(3,474)	.0	(3,474)	.0	1,265,178	.0	.0	.0	15,592	.01/18/2022	1FE
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		06/15/2019	Paydown		1,658,579	1,658,579	1,658,505	1,658,559	.0	20	.0	20	.0	1,658,579	.0	.0	.0	18,877	.09/15/2023	1FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2019	Paydown		28,750	28,750	28,752	27,500	.0	(2)	.0	(2)	.0	28,750	.0	.0	.0	681	.04/20/2048	2FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2019	Paydown		22,500	22,500	22,500	.0	.0	.0	.0	.0	.0	22,500	.0	.0	.0	90	.04/20/2049	2FE
26442E-AA-8	DUKE ENERGY OHIO INC 5.450% 04/01/19		04/01/2019	Maturity		1,000,000	1,000,000	999,600	999,804	.0	196	.0	196	.0	1,000,000	.0	.0	.0	27,250	.04/01/2019	1FE
26817R-AP-3	DYNEGY INC 7.625% 11/01/24		06/21/2019	TENDER OFFER		514,840	488,000	490,440	489,343	.0	(146)	.0	(146)	.0	489,197	.0	25,643	25,643	23,773	.11/01/2024	3FE
26875P-AD-3	EOG RESOURCES 5.625% 06/01/19		06/01/2019	Maturity		4,000,000	4,000,000	3,992,640	3,999,178	.0	822	.0	822	.0	4,000,000	.0	.0	.0	112,500	.06/01/2019	1FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2019	Paydown		176,819	176,819	176,815	.0	.0	1	.0	1	.0	176,819	.0	.0	.0	1,870	.02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2019	Paydown		1,002,559	1,002,559	1,002,542	1,002,592	.0	(33)	.0	(33)	.0	1,002,559	.0	.0	.0	11,419	.04/25/2028	1FE
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP 2.400% 05/15/19		05/15/2019	Maturity		22,885,000	22,885,000	22,579,671	22,849,173	.0	35,827	.0	35,827	.0	22,885,000	.0	.0	.0	274,620	.05/15/2019	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2019	Paydown		138,338	138,338	138,338	137,885	.0	454	.0	454	.0	138,338	.0	.0	.0	2,683	.12/25/2033	1FM
294751-DB-5	EQABS 2003-4 AF5 6.203% 10/25/34		06/01/2019	Paydown		474,928	474,928	474,927	472,285	.0	2,643	.0	2,643	.0	474,928	.0	.0	.0	10,248	.10/25/2034	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2019	Paydown		158,228	158,228	156,294	156,345	.0	1,883	.0	1,883	.0	158,228	.0	.0	.0	1,979	.06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2019	Paydown		209,107	209,107	206,754	206,779	.0	2,327	.0	2,327	.0	209,107	.0	.0	.0	3,307	.02/25/2048	1FM
30165L-AC-5	EART 2014-3A C 4.170% 06/15/20		05/15/2019	Paydown		26,932	26,932	27,447	27,002	.0	(70)	.0	(70)	.0	26,932	.0	.0	.0	427	.06/15/2020	1FE
30165V-AE-9	Exeter Automobil20153A ables SER 20153A CL C 4.830% 08/16/21		06/15/2019	Paydown		51,664	51,664	51,993	.0	.0	(329)	.0	(329)	.0	51,664	.0	.0	.0	395	.08/16/2021	1FE
30167L-AA-7	Exeter Automobil20192A ables SER 20192A CL A 2.930% 07/15/22		06/15/2019	Paydown		27,067	27,067	27,066	.0	.0	.1	.0	.1	.0	27,067	.0	.0	.0	78	.07/15/2022	1FE
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/05/2019	Call 100.0000		6,326,000	6,326,000	6,255,711	6,299,261	.0	3,257	.0	3,257	.0	6,302,518	.0	23,482	23,482	193,997	.04/01/2021	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2019	Paydown		(91)	.0	.0	.0	.0	(91)	.0	(91)	.0	.0	.0	(91)	.0	20,568	.08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		04/01/2019	Paydown		(79)	.0	.0	.0	.0	(79)	.0	(79)	.0	.0	.0	(79)	.0	15,917	.08/25/2035	2FM
33850B-AX-5	FSMT 2017-1 B2 3.692% 03/25/47		06/01/2019	Paydown		18,809	18,809	18,717	.0	.0	92	.0	92	.0	18,809	.0	.0	.0	58	.03/25/2047	1FE
340711-AQ-3	FLORIDA GAS TRANSMISSION 7.900% 05/15/19		05/15/2019	Maturity		1,000,000	1,000,000	998,200	999,617	.0	383	.0	383	.0	1,000,000	.0	.0	.0	39,500	.05/15/2019	2FE
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		04/30/2019	Paydown		18,750	18,750	18,628	18,636	.0	114	.0	114	.0	18,750	.0	.0	.0	362	.04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A21I 5.093% 04/30/47		04/30/2019	Paydown		30,000	30,000	30,503	30,485	.0	(485)	.0	(485)	.0	30,000	.0	.0	.0	764	.04/30/2047	2FE
34417Q-AA-6	FOCUS 2018-1A A21 5.184% 10/30/48		04/30/2019	Paydown		2,500	2,500	2,520	2,520	.0	(20)	.0	(20)	.0	2,500	.0	.0	.0	65	.10/30/2048	2FE
35105M-AB-7	Foursight Capita20182 bile R SER 20182 CL A2 3.320% 04/15/22		06/15/2019	Paydown		37,009	37,009	37,008	37,008	.0	.1	.0	.1	.0	37,009	.0	.0	.0	519	.04/15/2022	1FE
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		05/15/2019	Various J P MORGAN SEC HI-YIELD		8,820,393	9,372,000	9,081,990	9,202,212	.0	44,675	.0	44,675	.0	9,246,887	.0	(426,495)	(426,495)	467,500	.04/15/2020	5FE
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		05/15/2019	Various		1,315,110	2,229,000	1,482,285	1,585,948	.0	43,037	.0	43,037	.0	1,628,985	.0	(313,875)	(313,875)	133,229	.01/15/2023	5FE
35906A-AW-8	FRONTIER COMMUNICATIONS 10.500% 09/15/22		05/16/2019	Various		1,771,920	2,568,000	1,945,260	2,038,625	.0	39,998	.0	39,998	.0	2,078,623	.0	(306,703)	(306,703)	182,357	.09/15/2022	5FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2019	Paydown		43	44	46	46	.0	(2)	.0	(2)	.0	43	.0	.0	.0	2	.06/25/2028	3FM
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2019	Paydown		126,303	126,303	121,051	126,981	.0	(678)	.0	(678)	.0	126,303	.0	.0	.0	3,601	.12/25/2037	3FM
36192B-AZ-0	GSMs 2012-GC6 AAB 3.314% 01/10/45		06/01/2019	Paydown		222,383	222,383	225,709	222,863	.0	(479)	.0	(479)	.0	222,383	.0	.0	.0	3,073	.01/10/2045	1FM
36192K-AU-1	GSMs 2012-GCJ7 AAB 2.935% 05/10/45		06/01/2019	Paydown		381,150	381,150	388,773	382,142	.0	(992)	.0	(992)	.0	381,150	.0	.0	.0	4,657	.05/10/2045	1FM
36197X-AM-6	GSMs 2013-GC12 XA 1.561% 06/10/46		06/01/2019	Paydown		.0	.0	21,342	12,069	.0	(12,069)	.0	(12,069)	.0	.0	.0	.0	.0	1,476	.06/10/2046	1FE
36198F-AF-9	GSMs 2013-GC14 AAB 3.817% 08/10/46		06/01/2019	Paydown		100,203	100,203	103,206	101,098	.0	(894)	.0	(894)	.0	100,203	.0	.0	.0	1,595	.08/10/2046	1FM
3622M-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2019	Paydown		76,578	79,011	75,270	76,638	.0	(60)	.0	(60)	.0	76,578	.0	.0	.0	1,681	.05/25/2037	3FM

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
3622MI-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2019	Paydown		29,135	32,521	26,586	30,152	.0	(1,018)	.0	(1,018)	.0	29,135	.0	.0	.0	595	05/25/2037	2FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2019	Paydown		54,208	56,165	54,609	54,113	.0	.95	.0	.95	.0	54,208	.0	.0	.0	1,140	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2019	Paydown		1,780	1,780	1,694	1,722	.0	.58	.0	.58	.0	1,780	.0	.0	.0	.41	09/25/2035	1FM
36249E-AA-2	GCAR 2018-2A A 3.250% 04/18/22		06/15/2019	Paydown		31,665	31,665	31,664	31,664	.0	.1	.0	.1	.0	31,665	.0	.0	.0	427	04/18/2022	1FE
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2019	Paydown		177,306	177,306	182,621	177,797	.0	(491)	.0	(491)	.0	177,306	.0	.0	.0	2,720	08/10/2043	1FM
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		06/15/2019	Paydown		896,928	896,928	896,918	896,926	.0	.2	.0	.2	.0	896,928	.0	.0	.0	9,890	04/15/2021	1FE
	GLS Auto Receive20191A st SER 20191A CL A																				
36256D-AA-4	3.370% 01/17/23		06/15/2019	Paydown		27,579	27,579	27,579	.0	.0	.1	.0	.1	.0	27,579	.0	.0	.0	235	01/17/2023	1FE
370334-CC-6	GENERAL MILLS 3.598% 10/17/23		05/01/2019	WELLS FARGO		1,207,080	1,200,000	1,176,557	1,176,690	.0	1,481	.0	1,481	.0	1,178,171	.0	28,909	28,909	23,876	10/17/2023	2FE
40573L-AN-6	HALFMOON PARENT INC 3.487% 07/15/23		05/01/2019	BANK of AMERICA SEC		995,760	1,000,000	987,772	.0	.0	.642	.0	.642	.0	988,414	.0	7,346	7,346	10,937	07/15/2023	2FE
411707-AB-8	HNGRY 2018-1A A1 4.250% 06/20/48		06/20/2019	Paydown		45,000	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	.0	.0	956	06/20/2048	2FE
411707-AD-4	HNGRY 2018-1A A11 4.959% 06/20/48		06/20/2019	Paydown		54,375	54,375	54,455	46,874	.0	(80)	.0	(80)	.0	54,375	.0	.0	.0	1,348	06/20/2048	2FE
415864-AM-9	HARSCO CORP 5.750% 07/31/27		06/13/2019	GOLDMAN SACHS AMHERST SECURITIES GROUP		1,223,933	1,197,000	1,197,000	.0	.0	.0	.0	.0	.0	1,197,000	.0	26,933	26,933	0	07/31/2027	3FE
423074-AS-2	KRAFT HEINZ 4.875% 02/15/25		06/26/2019			763,532	740,000	752,025	.0	.0	(578)	.0	(578)	.0	751,447	.0	12,085	12,085	13,328	02/15/2025	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2019	Paydown		26,585	26,585	4,312	(23,979)	.0	50,563	.0	50,563	.0	26,585	.0	.0	.0	258	05/25/2036	1FM
44409M-AB-2	HUDSON PACIFIC PROPERTIE 4.650% 04/01/29		04/24/2019	WELLS FARGO		1,027,650	1,000,000	986,630	.0	.0	.108	.0	.108	.0	986,738	.0	40,912	40,912	7,621	04/01/2029	2FE
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		06/15/2019	Maturity		620,000	620,000	620,000	620,000	.0	.0	.0	.0	.0	620,000	.0	.0	.0	20,150	06/15/2019	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2019	Paydown		12,300	11,468	9,430	8,314	.0	3,985	.0	3,985	.0	12,300	.0	.0	.0	410	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 A2 5.750% 02/25/36		06/01/2019	Paydown		64,680	79,244	75,170	74,820	.0	(10,140)	.0	(10,140)	.0	64,680	.0	.0	.0	1,846	02/25/2036	1FM
45660L-3K-3	RAST 2005-A15 A4 5.750% 02/25/36		06/01/2019	Paydown		68,108	83,444	84,591	84,419	.0	(16,311)	.0	(16,311)	.0	68,108	.0	.0	.0	1,947	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2019	Paydown		31,268	57,621	40,450	39,881	.0	(8,613)	.0	(8,613)	.0	31,268	.0	.0	.0	1,614	02/25/2036	1FM
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2019	Paydown		63,996	63,996	48,464	47,181	.0	16,814	.0	16,814	.0	63,996	.0	.0	.0	2,451	12/25/2035	1FM
46185H-AA-0	IHSFR 2018-SFR2 A 3.294% 06/17/37		06/17/2019	Paydown		286,983	286,983	286,983	286,983	.0	.0	.0	.0	.0	286,983	.0	.0	.0	4,682	06/17/2037	1FE
	IRWIN HOME EQUITY 2006-1 2A4 6.060%																				
464126-DA-6	09/25/35		06/01/2019	Paydown		18,533	18,533	18,532	18,630	.0	(96)	.0	(96)	.0	18,533	.0	.0	.0	469	09/25/2035	1FM
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		06/01/2019	Paydown		107,759	107,759	105,243	90,119	.0	17,640	.0	17,640	.0	107,759	.0	.0	.0	2,806	02/25/2036	1FM
46412R-AD-7	IRIWE 2007-1 2A3 6.150% 08/25/37		06/01/2019	Paydown		948,166	948,166	673,183	638,556	.0	309,611	.0	309,611	.0	948,166	.0	.0	.0	24,944	08/25/2037	1FM
46585-AF-2	ITC HOLDINGS CORP 5.500% 01/15/20		06/14/2019	Various		5,086,200	5,000,000	4,966,750	4,995,582	.0	1,702	.0	1,702	.0	4,997,283	.0	2,717	2,717	337,519	01/15/2020	2FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.987% 08/15/49		06/01/2019	Paydown		.0	.0	5,255	4,002	.0	(4,002)	.0	(4,002)	.0	.0	.0	.0	.0	292	08/15/2049	1FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/10/2019	TENDER OFFER		5,537,550	5,510,000	5,385,801	5,458,235	.0	3,984	.0	3,984	.0	5,462,219	.0	75,331	75,331	148,693	06/01/2021	3FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2019	Paydown		12,024	12,024	12,017	12,018	.0	.6	.0	.6	.0	12,024	.0	.0	.0	207	03/15/2063	1FE
46625H-LL-2	JP MORGAN CHASE & CO 4.950% 06/01/45		04/22/2019	GOLDMAN SACHS		1,103,500	1,000,000	1,022,720	.0	.0	(126)	.0	(126)	.0	1,022,594	.0	80,906	80,906	19,663	06/01/2045	1FE
46628S-AH-6	JPMAC 2006-HIF1 A5 6.410% 07/25/36		06/01/2019	Paydown		45,316	45,316	25,282	14,810	.0	30,506	.0	30,506	.0	45,316	.0	.0	.0	369	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-HIF1 A6 6.000% 07/25/36		06/01/2019	Paydown		50,896	50,896	29,274	17,509	.0	33,386	.0	33,386	.0	50,896	.0	.0	.0	415	07/25/2036	1FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.909% 11/25/36		06/01/2019	Paydown		177,286	177,286	177,285	174,422	.0	2,864	.0	2,864	.0	177,286	.0	.0	.0	4,538	11/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2019	Paydown		5,220,724	5,220,724	5,272,869	5,220,672	.0	52	.0	52	.0	5,220,724	.0	.0	.0	102,338	06/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		06/01/2019	Paydown		616,885	616,885	623,052	617,203	.0	(318)	.0	(318)	.0	616,885	.0	.0	.0	9,604	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2019	Paydown		257,310	257,310	259,882	257,552	.0	(243)	.0	(243)	.0	257,310	.0	.0	.0	4,960	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		06/01/2019	Paydown		741,687	741,687	711,643	730,908	.0	10,779	.0	10,779	.0	741,687	.0	.0	.0	8,760	12/15/2047	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2019	Paydown		200,144	200,144	202,145	200,618	.0	(474)	.0	(474)	.0	200,144	.0	.0	.0	3,168	01/15/2046	1FM
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/																				

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment 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 and Admini-strative Symbol /Market Indicator (a)
525221-DF-1	LXS 2005-6 A2 26.391% 11/25/35		04/01/2019	Paydown		20,760	20,760	20,760	20,631	.0	130	.0	130	.0	20,760	.0	.0	.0	3,066	11/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 11/25/35		05/01/2019	Paydown		53,676	53,676	53,597	53,289	.0	387	.0	387	.0	53,676	.0	.0	.0	7,721	11/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2019	Paydown		155,027	155,136	139,954	156,760	.0	(1,733)	.0	(1,733)	.0	155,027	.0	.0	.0	4,070	12/25/2035	2FM
52522H-AN-2	LXS 2006-8 3A5 5.354% 06/25/36		06/01/2019	Paydown		192,363	190,474	179,403	179,402	.0	12,961	.0	12,961	.0	192,363	.0	.0	.0	3,766	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 4.971% 11/25/36		06/01/2019	Paydown		.0	(2,516)	(1,978)	(2,330)	.0	2,333	.0	2,333	.0	.0	.0	.0	.0	55	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		04/01/2019	Paydown		.0	(78)	(50)	(58)	.0	58	.0	58	.0	.0	.0	.0	.0	1	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.705% 05/25/37		06/01/2019	Paydown		132,935	132,935	105,517	117,381	.0	15,554	.0	15,554	.0	132,935	.0	.0	.0	2,615	05/25/2037	1FM
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2019	Paydown		55,713	55,713	55,709	52,583	.0	3,130	.0	3,130	.0	55,713	.0	.0	.0	713	11/25/2035	1FM
577081-BA-9	MATTEL INC 2.350% 08/15/21		05/17/2019	SEAPORT GROUP LLC		951,250	1,000,000	899,890	901,049	.0	13,629	.0	13,629	.0	914,678	.0	36,572	36,572	18,017	08/15/2021	4FE
585055-BG-0	MEDTRONIC INC 2.500% 03/15/20		04/08/2019	Call 100.0000		12,000,000	12,000,000	11,989,197	11,996,798	.0	780	.0	780	.0	11,997,578	.0	2,422	2,422	167,500	03/15/2020	1FE
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		04/10/2019	Maturity		1,165,000	1,165,000	1,159,769	1,163,546	.0	1,454	.0	1,454	.0	1,165,000	.0	.0	.0	13,398	04/10/2019	1FE
59980C-AE-3	MOCLT 2017-3 M1 3.250% 01/25/61		06/01/2019	Paydown		3,995	3,995	4,019	4,009	.0	(14)	.0	(14)	.0	3,995	.0	.0	.0	217	01/25/2061	1FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2019	Paydown		462,668	462,668	476,522	467,413	.0	(4,746)	.0	(4,746)	.0	462,668	.0	.0	.0	6,908	02/15/2047	1FM
61745H-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2019	Paydown		9,152	9,152	9,334	9,177	.0	(25)	.0	(25)	.0	9,152	.0	.0	.0	192	09/15/2047	1FM
	BMO CAPITAL MARKETS CORP																				
61748H-MW-8	MSM SER 20056AR CL 1M1 2.864% 11/25/35		05/01/2019			200,188	200,000	200,188	.0	.0	.0	.0	.0	.0	200,188	.0	.0	.0	98	11/25/2035	1FM
	MORGAN STANLEY 2006-12XS A5A 6.092%																				
61749E-AF-4	10/25/36		06/01/2019	Paydown		161,604	161,604	89,399	81,498	.0	80,106	.0	80,106	.0	161,604	.0	.0	.0	1,274	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2019	Paydown		31,847	31,847	14,250	13,678	.0	18,169	.0	18,169	.0	31,847	.0	.0	.0	260	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2019	Paydown		14,873	14,873	9,450	6,414	.0	8,459	.0	8,459	.0	14,873	.0	.0	.0	315	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2019	Paydown		31,711	31,711	16,965	14,871	.0	16,840	.0	16,840	.0	31,711	.0	.0	.0	348	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		06/01/2019	Paydown		319,157	319,157	322,339	318,949	.0	208	.0	208	.0	319,157	.0	.0	.0	12,103	07/15/2049	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		06/01/2019	Paydown		317,151	317,151	323,490	318,553	.0	(1,402)	.0	(1,402)	.0	317,151	.0	.0	.0	3,735	08/15/2045	1FM
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		06/01/2019	Paydown		538,329	538,329	558,890	545,242	.0	(6,913)	.0	(6,913)	.0	538,329	.0	.0	.0	8,582	10/15/2046	1FM
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		06/01/2019	Paydown		544,048	544,048	560,358	550,433	.0	(6,385)	.0	(6,385)	.0	544,048	.0	.0	.0	8,296	04/15/2047	1FM
61763U-AV-4	MSBAM SER|CL 3.119% 08/15/47		06/01/2019	Paydown		183,413	183,413	183,234	.0	.0	179	.0	179	.0	183,413	.0	.0	.0	1,170	08/15/2047	1FM
62913T-AJ-1	NGL ENRGY PART LP/FIN CO 7.500% 11/01/23		05/09/2019	MARKET AXESS		455,127	440,000	435,600	.0	.0	303	.0	303	.0	435,903	.0	19,224	19,224	17,600	11/01/2023	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2019	Paydown		73,656	73,656	71,815	71,889	.0	1,767	.0	1,767	.0	73,656	.0	.0	.0	1,066	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		06/01/2019	Paydown		210,446	210,446	213,340	212,375	.0	(1,929)	.0	(1,929)	.0	210,446	.0	.0	.0	3,045	07/25/2043	1FM
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		06/15/2019	Paydown		30,203	30,203	30,202	30,192	.0	11	.0	11	.0	30,203	.0	.0	.0	270	06/15/2021	1FE
64110L-AQ-9	NETFLIX INC 5.875% 11/15/28		04/26/2019	Tax Free Exchange		3,400,000	3,400,000	3,400,000	3,400,000	.0	.0	.0	.0	.0	3,400,000	.0	.0	.0	89,333	11/15/2028	3FE
64352V-MA-6	NCHET 2005-A A6 4.683% 08/25/35		06/01/2019	Paydown		14,231	14,231	13,288	13,471	.0	760	.0	760	.0	14,231	.0	.0	.0	283	08/25/2035	1FM
65339K-AR-1	NEXTERA ENERGY CAPITAL 2.300% 04/01/19		04/01/2019	Maturity		820,000	820,000	816,433	819,106	.0	894	.0	894	.0	820,000	.0	.0	.0	9,430	04/01/2019	2FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2019	Paydown		23,729	23,729	19,733	18,541	.0	5,188	.0	5,188	.0	23,729	.0	.0	.0	465	03/25/2047	1FM
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		06/11/2019	Paydown		412,659	412,659	483,327	445,050	.0	(32,391)	.0	(32,391)	.0	412,659	.0	.0	.0	9,789	10/13/2037	1FM
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/09/2019	Paydown		4,114	4,114	4,104	4,112	.0	2	.0	2	.0	4,114	.0	.0	.0	39	07/09/2029	1FE
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		06/09/2019	Paydown		166,751	166,751	166,728	.0	.0	22	.0	22	.0	166,751	.0	.0	.0	187	04/09/2038	1FE
693456-AP-0	PMTLT 2013-J1 B2 3.561% 09/25/43		06/01/2019	Paydown		146,172	146,172	149,866	149,214	.0	(3,042)	.0	(3,042)	.0	146,172	.0	.0	.0	2,124	09/25/2043	1FM
693456-AQ-8	PMTLT 2013-J1 B3 3.561% 09/25/43		06/01/2019	Paydown		26,738	26,738	26,838	.0	.0	(100)	.0	(100)	.0	26,738	.0	.0	.0	79	09/25/2043	1FE
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		06/01/2019	Paydown		274,462	274,462	270,988	271,027	.0	3,435	.0	3,435	.0	274,462	.0	.0	.0	4,086	02/25/2048	1FM
70457L-AA-2	PEABODY SEC FIN CORP 6.000% 03/31/22		05/01/2019	JEFFERIES & CO		1,016,250	1,000,000	992,800	992,862	.0	699	.0	699	.0	993,561	.0	22,689	22,689	35,500	03/31/2022	3FE
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		06/06																		

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	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 and Admini- strative Symbol /Market Indicator (a)
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		04/01/2019	Paydown		.0	.0	.0	(38,216)	.0	.38,216	.0	.38,216	.0	.0	.0	.0	.0	2,716	04/25/2036	2FM
80284A-AG-1	SDART 2014-5 D 3.210% 01/15/21		06/15/2019	Paydown		9,496,015	9,496,015	9,702,257	9,529,387	.0	(33,372)	.0	(33,372)	.0	9,496,015	.0	.0	.0	142,596	01/15/2021	1FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2019	Paydown		136,641	136,641	139,587	139,395	.0	(2,754)	.0	(2,754)	.0	136,641	.0	.0	.0	2,193	05/25/2045	1FM
81744W-AG-5	SEMT 2013-1 B3 3.647% 02/25/43		06/01/2019	Paydown		65,237	65,237	64,603	64,680	.0	.557	.0	.557	.0	65,237	.0	.0	.0	1,033	02/25/2043	1FM
81744Y-AG-1	SEMT 2013-4 B2 3.489% 04/25/43		06/01/2019	Paydown		72,596	72,596	69,792	70,285	.0	2,311	.0	2,311	.0	72,596	.0	.0	.0	1,059	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2019	Paydown		398,259	398,259	391,351	391,465	.0	6,793	.0	6,793	.0	398,259	.0	.0	.0	5,764	07/25/2043	1FM
81745R-AG-5	SEMT 2013-3 B1 3.518% 03/25/43		06/01/2019	Paydown		86,730	86,730	87,550	87,384	.0	(655)	.0	(655)	.0	86,730	.0	.0	.0	1,326	03/25/2043	1FM
81745R-AH-3	SEMT 2013-3 B2 3.518% 03/25/43		06/01/2019	Paydown		33,143	33,143	34,015	33,891	.0	(748)	.0	(748)	.0	33,143	.0	.0	.0	507	03/25/2043	1FM
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		06/01/2019	Paydown		275,134	275,134	276,703	276,725	.0	(1,591)	.0	(1,591)	.0	275,134	.0	.0	.0	3,787	08/25/2047	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2019	Paydown		604,216	604,216	612,477	611,780	.0	(7,564)	.0	(7,564)	.0	604,216	.0	.0	.0	9,268	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2019	Paydown		473,201	473,201	476,529	476,445	.0	(3,243)	.0	(3,243)	.0	473,201	.0	.0	.0	7,016	02/25/2048	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2019	Paydown		109,347	109,347	109,296	109,287	.0	.60	.0	.60	.0	109,347	.0	.0	.0	1,764	02/25/2047	1FM
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		06/01/2019	Paydown		800,817	800,817	813,828	807,352	.0	(6,535)	.0	(6,535)	.0	800,817	.0	.0	.0	13,467	02/25/2048	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2019	Paydown		325,771	325,771	318,633	318,060	.0	7,111	.0	7,111	.0	325,771	.0	.0	.0	5,094	07/25/2043	1FM
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		06/20/2019	Paydown		223,119	223,119	223,078	223,117	.0	.3	.0	.3	.0	223,119	.0	.0	.0	2,125	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		06/20/2019	Paydown		136,479	136,479	136,455	136,471	.0	.8	.0	.8	.0	136,479	.0	.0	.0	1,369	10/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		06/20/2019	Paydown		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	559	05/20/2046	2FE
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		06/01/2019	Paydown		5,859,804	5,859,804	5,859,580	5,859,633	.0	171	.0	171	.0	5,859,804	.0	.0	.0	78,092	04/25/2029	1FE
85022W-AL-8	SCFT 2019-AA A 3.200% 05/27/36		06/25/2019	Paydown		629,090	629,090	628,939	.0	.0	151	.0	151	.0	629,090	.0	.0	.0	1,174	05/27/2036	1FE
85915#-AF-8	STERICYCLE, INC. PP 2.680% 12/12/19		06/14/2019	Various		6,000,000	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	.0	.0	105,835	12/12/2019	2
86184R-AD-9	SIMPT 2017-MONT B 3.504% 08/20/30		06/20/2019	Paydown		74,130	74,130	74,130	74,130	.0	.0	.0	.0	.0	74,130	.0	.0	.0	1,216	08/20/2030	1FM
86359A-K3-6	SASC 2003-25XS A5 5.206% 08/25/33		06/01/2019	Paydown		85,305	85,305	85,252	84,503	.0	802	.0	802	.0	85,305	.0	.0	.0	2,268	08/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2019	Paydown		85,867	85,867	83,023	84,473	.0	1,394	.0	1,394	.0	85,867	.0	.0	.0	1,931	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		04/01/2019	Paydown		2,712,746	2,713,110	2,690,298	2,713,716	.0	(969)	.0	(969)	.0	2,712,746	.0	.0	.0	52,385	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		04/01/2019	Paydown		857,858	1,060,960	866,756	775,294	.0	82,565	.0	82,565	.0	857,858	.0	.0	.0	24,636	10/25/2035	1FM
86421Q-AE-2	STWD 2018-URB B 3.744% 05/15/35		06/15/2019	Paydown		250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	4,832	05/15/2035	1FE
86421Q-AJ-1	STWD 2018-URB D 4.444% 05/15/35		06/17/2019	Paydown		4,500,000	4,500,000	4,490,000	4,490,073	.0	9,927	.0	9,927	.0	4,500,000	.0	.0	.0	102,939	05/15/2035	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2019	Paydown		163,847	163,847	163,206	165,892	.0	(2,045)	.0	(2,045)	.0	163,847	.0	.0	.0	3,166	11/25/2036	2FM
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		06/15/2019	Paydown		14,776	14,776	14,776	14,776	.0	.0	.0	.0	.0	14,776	.0	.0	.0	186	12/15/2029	1FE
87342R-AB-0	BELL 2016-1A A211 4.377% 05/25/46		05/25/2019	Paydown		2,500	2,500	2,501	2,501	.0	(1)	.0	(1)	.0	2,500	.0	.0	.0	55	05/25/2046	2FE
87612B-BH-4	TARGA RESOURCES PARTNERS 5.875% 04/15/26		04/12/2019	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000	.0	.0	.0	.0	.0	3,500,000	.0	.0	.0	205,625	04/15/2026	3FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		06/01/2019	Paydown		9,113	9,113	9,158	9,132	.0	(19)	.0	(19)	.0	9,113	.0	.0	.0	106	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2019	Paydown		153,460	153,460	153,511	153,366	.0	94	.0	94	.0	153,460	.0	.0	.0	1,999	03/25/2054	1FM
89176B-AA-4	Towd Point Mortg2018SJ1 t SER 2018SJ1 CL A1 4.000% 10/25/58		06/01/2019	Paydown		28,829	28,829	28,808	28,807	.0	22	.0	22	.0	28,829	.0	.0	.0	483	10/25/2058	1FE
89177E-AA-7	Towd Point Mortg2019HY1 t SER 2019HY1 CL A1 3.404% 10/25/48		06/25/2019	Paydown		21,177	21,177	21,152	.0	.0	25	.0	25	.0	21,177	.0	.0	.0	162	10/25/2048	1FE
89177R-AA-8	Towd Point Mortg2019SJ1 t SER 2019SJ1 CL A1 3.750% 11/25/58		06/01/2019	Paydown		24,581	24,581	24,564	.0	.0	17	.0	17	.0	24,581	.0	.0	.0	228	11/25/2058	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2019	Paydown		97,366	97,366	98,822	97,604	.0	(237)	.0	(237)	.0	97,366	.0	.0	.0	1,294	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.373% 01/10/45		06/01/2019	Paydown		.0	.0	866	511	.0	(511)	.0	(511)	.0	.0	.0	.0	.0	95	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2019	Paydown		964,759	964,759	979,221	967,218	.0	(2,459)	.0	(2,459)	.0	964,759	.0	.0	.0	12,076	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		06/01/2019	Paydown		237,140	237,140														

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment 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 and Admini-strative Symbol /Market Indicator (a)
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2019	Paydown		11,837	11,837	9,884	9,761	.0	2,075	.0	2,075	.0	11,837	.0	.0	.0	272	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2019	Paydown		407,467	407,467	411,520	407,503	.0	(36)	.0	(36)	.0	407,467	.0	.0	.0	5,340	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2019	Paydown		519,421	519,421	514,308	517,438	.0	1,983	.0	1,983	.0	519,421	.0	.0	.0	6,240	03/15/2048	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2019	Paydown		518,082	518,082	533,601	522,932	.0	(4,849)	.0	(4,849)	.0	518,082	.0	.0	.0	7,685	12/15/2046	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2019	Paydown		255,259	255,259	262,902	257,713	.0	(2,454)	.0	(2,454)	.0	255,259	.0	.0	.0	3,834	03/15/2046	1FM
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		06/01/2019	Paydown		991,895	991,895	1,021,594	1,002,520	.0	(10,624)	.0	(10,624)	.0	991,895	.0	.0	.0	15,019	03/15/2047	1FM
92940P-AB-0	WRKCO INC 4.650% 03/15/26		06/18/2019	Various		1,079,153	1,000,000	1,015,564	.0	.0	(701)	.0	(701)	.0	1,014,863	.0	64,290	64,290	25,223	03/15/2026	2FE
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2019	Paydown		18,548	28,380	21,389	25,380	.0	(6,832)	.0	(6,832)	.0	18,548	.0	.0	.0	597	05/25/2036	2FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2019	Paydown		45,273	50,212	46,366	47,170	.0	(1,898)	.0	(1,898)	.0	45,273	.0	.0	.0	1,295	11/25/2035	2FM
939355-AE-3	WMALT 2007-0A3 5A 2.345% 04/25/47		06/01/2019	Paydown		6,137	6,547	5,614	5,879	.0	258	.0	258	.0	6,137	.0	.0	.0	63	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2019	Paydown		51,645	51,645	23,829	21,420	.0	30,224	.0	30,224	.0	51,645	.0	.0	.0	411	07/25/2036	1FM
93935J-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.654% 10/25/36		06/01/2019	Paydown		253,574	253,574	133,152	120,615	.0	132,959	.0	132,959	.0	253,574	.0	.0	.0	2,262	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2019	Paydown		371,578	371,578	371,583	371,584	.0	(6)	.0	(6)	.0	371,578	.0	.0	.0	4,850	03/15/2029	1FE
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		05/01/2019	Paydown		2	10,106	3,363	3,267	2,126	(5,391)	.0	(3,265)	.0	2	.0	.0	.0	187	01/25/2036	6FM
94980D-AA-6	WFMS 2003-M A1 4.901% 12/25/33		06/01/2019	Paydown		4,003	4,003	4,113	4,303	.0	(300)	.0	(300)	.0	4,003	.0	.0	.0	84	12/25/2033	1FM
949832-AP-4	WFMS 2005-14 2A1 5.500% 12/25/35		06/01/2019	Paydown		172,363	172,363	176,672	177,568	.0	(5,205)	.0	(5,205)	.0	172,363	.0	.0	.0	4,206	12/25/2035	1FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		06/01/2019	Paydown		288,789	288,789	285,991	287,813	.0	976	.0	976	.0	288,789	.0	.0	.0	3,044	10/15/2045	1FM
94989Q-BC-4	WFCM 2013-LC12 XA 0.376% 07/15/46		06/01/2019	Paydown		.0	.0	23,131	8,934	.0	(8,934)	.0	(8,934)	.0	.0	.0	.0	.0	1,259	07/15/2046	1FE
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		06/01/2019	Paydown		336,221	336,221	320,829	321,226	.0	14,995	.0	14,995	.0	336,221	.0	.0	.0	5,016	07/25/2047	1FM
95001T-BH-7	WFMS 2019-1 B1 4.061% 11/25/48		06/01/2019	Paydown		15,419	15,419	15,538	.0	.0	(119)	.0	(119)	.0	15,419	.0	.0	.0	105	11/25/2048	1FE
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		06/15/2019	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	971	03/15/2048	2FE
960386-AM-2	WABTEC 4.700% 09/15/28		06/26/2019	CITIGROUP GLOBAL MKTS		1,069,560	1,000,000	943,170	943,320	.0	2,213	.0	2,213	.0	945,533	.0	124,027	124,027	37,793	09/15/2028	2FE
96042B-AL-7	WLAKE SER 20162A CL D 4.100% 06/15/21		06/15/2019	Paydown		17,105	17,105	17,201	.0	.0	(96)	.0	(96)	.0	17,105	.0	.0	.0	234	06/15/2021	1FE
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		04/15/2019	Paydown		262,559	262,559	262,559	262,559	.0	.0	.0	.0	.0	262,559	.0	.0	.0	2,196	09/16/2019	1FE
96042L-AE-1	Westlake Automob20163A ivable SER 20163A CL C 2.460% 01/18/22		06/15/2019	Paydown		125,032	125,032	124,485	124,612	.0	420	.0	420	.0	125,032	.0	.0	.0	1,270	01/18/2022	1FE
96042T-AL-8	WLAKE SER 20161A CL D 4.550% 09/15/21		05/15/2019	Paydown		126,268	126,268	127,270	127,180	.0	(912)	.0	(912)	.0	126,268	.0	.0	.0	2,309	09/15/2021	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.399% 03/15/47		06/01/2019	Paydown		.0	.0	14,746	10,337	.0	(10,337)	.0	(10,337)	.0	.0	.0	.0	.0	1,185	03/15/2047	1FE
974153-AA-6	WSTOP 2018-1 A2 4.970% 12/05/48		06/05/2019	Paydown		22,875	22,875	23,055	15,000	.0	(180)	.0	(180)	.0	22,875	.0	.0	.0	635	12/05/2048	2FE
448055-AB-9	HUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity Redemption 100.0000		4,150,000	4,150,000	4,381,819	4,160,375	.0	(10,375)	.0	(10,375)	.0	4,150,000	.0	.0	.0	127,613	06/15/2019	2FE
02315Q-AA-6	AMBAC LSNI LLC 7.330% 02/12/23	D	04/01/2019			4,259	4,259	4,259	4,259	.0	.0	.0	.0	.0	4,259	.0	.0	.0	83	02/12/2023	5GI
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	05/15/2019	Call 102.0879		9,392,085	9,200,000	10,126,816	9,358,584	.0	(46,713)	.0	(46,713)	.0	9,311,871	.0	(111,871)	(111,871)	479,585	03/30/2020	1FE
04009G-AE-7	ARES 2019-53A B 4.466% 04/24/31	D	05/01/2019	J P MORGAN SEC FIXED INC		16,000,000	16,000,000	16,000,000	.0	.0	.0	.0	.0	.0	16,000,000	.0	.0	.0	.0	04/24/2031	1FE
05583W-AE-3	BSPT 2017-FL1 C 6.644% 06/15/27	D	04/15/2019	Paydown		4,705,869	4,705,869	4,705,869	4,705,869	.0	.0	.0	.0	.0	4,705,869	.0	.0	.0	104,759	06/15/2027	2FE
22546Q-AN-7	CREDIT SUISS NEW YORK 2.300% 05/28/19	D	05/28/2019	Maturity Redemption 100.0000		5,000,000	5,000,000	4,989,700	4,999,012	.0	988	.0	988	.0	5,000,000	.0	.0	.0	57,500	05/28/2019	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2019			43,600	43,600	43,600	43,600	.0	.0	.0	.0	.0	43,600	.0	.0	.0	1,284	06/15/2019	1FE
49836A-AB-0	KLABIN AUSTRIA GMBH 7.000% 04/03/49	D	06/05/2019	CITIGROUP GLOBAL MKTS		498,750	500,000	492,300	.0	.0	(57)	.0	(57)	.0	492,243	.0	6,507	6,507	6,222	04/03/2049	3FE
55818P-AL-4	MDPK 2014-12A AR 3.861% 07/20/26	D	04/22/2019	Paydown		2,070,830	2,070,830	2,070,830	2,070,830	.0	.0	.0	.0	.0	2,070,830	.0	.0	.0	40,551	07/20/2026	1FE
67054L-AC-1	NUMERICABLE GROUP SA 6.250% 05/15/24	D	06/10/2019	Call 103.1250		257,813	250,000	242,375	.0	.0	480	.0	480	.0	242,855	.0	7,145	7,145	20,573	05/15/2024	4FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE 4.375% 05/20/23	D	04/01/2019	TENDER OFFER		8,120,000	8,000,000	7,906,240	7,953,345	.0	2,046	.0	2,046	.0	7,955,391	.0	164,609	164,609	.0	05/20/2023	3FE
71654Q-CB-6	PETROLEOS MEXICANOS 6.875% 08/04/26	D	05/09/2019	JEFFERIES & CO		1,540,500	1,500,000	1,50													

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
D2736#-AM-1	FRITZ DRAXLMAYER PP 4.440% 04/06/21	D	06/27/2019	PRIVATE PLACEMENT		3,516,030	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	16,030	16,030	142,281	04/06/2021	2PL
G1910#-AP-1	COBHAM PLC PP 3.900% 10/28/21	D	05/22/2019	PRIVATE PLACEMENT		2,444,533	2,475,000	2,475,000	2,475,000	0	0	0	0	0	2,475,000	0	(30,467)	(30,467)	58,451	10/28/2021	3
N9146#-AB-3	VAN ORD FIN BV PP 5.410% 04/20/21	C	04/01/2019	Various		2,105,924	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	204,269	04/20/2021	2
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					470,880,312	473,147,324	472,154,348	415,860,570	2,126	630,761	0	632,887	0	470,064,007	0	(833,010)	(833,010)	11,535,345	XXX	XXX
000000-00-0	BW NHC HOLDCO INC TL 1L 05/15/25		06/28/2019	Redemption 100.0000		5,000	5,000	4,900	0	0	100	0	100	0	5,000	0	0	0	145	05/15/2025	4FE
00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L 06/15/25		06/28/2019	Redemption 100.0000		1,250	1,250	1,262	1,262	0	(12)	0	(12)	0	1,250	0	0	0	43	06/15/2025	4FE
00164D-AP-8	AMC ENTERTAINMENT TL B 1L 12/15/23		04/22/2019	Redemption 100.0000		490,000	490,000	489,265	0	0	735	0	735	0	490,000	0	0	0	8,275	12/15/2023	3FE
00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L 03/20/26		06/28/2019	Redemption 100.0000		3,279	3,279	3,269	0	0	10	0	10	0	3,279	0	0	0	24	03/20/2026	3FE
00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		04/01/2019	Redemption 100.0000		2,487	2,487	2,389	0	0	99	0	99	0	2,487	0	0	0	36	04/28/2022	4FE
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/01/25		06/28/2019	Redemption 100.0000		7,513	7,513	7,431	0	0	81	0	81	0	7,513	0	0	0	107	03/01/2025	4FE
00912Y-AL-6	AIR METHODS CORP TL 1L 04/13/24		06/28/2019	Redemption 100.0000		3,440	3,440	2,915	0	0	525	0	525	0	3,440	0	0	0	92	04/13/2024	4FE
02474R-AF-0	ABC SUPPLY CO INC TL B2 1L 10/31/23		06/28/2019	Redemption 100.0000		4,167	4,167	4,116	0	0	50	0	50	0	4,167	0	0	0	93	10/31/2023	4FE
03167D-AH-7	AMINEAL PHARMACEUTICALS LLC TL B 1L 03/23/25		06/28/2019	Redemption 100.0000		5,000	5,000	5,025	0	0	(25)	0	(25)	0	5,000	0	0	0	149	03/23/2025	4FE
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		06/28/2019	Redemption 100.0000		30,120	30,120	30,102	0	0	18	0	18	0	30,120	0	0	0	749	05/09/2025	3FE
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		06/28/2019	Redemption 100.0000		2,500	2,500	2,513	2,506	0	(6)	0	(6)	0	2,500	0	0	0	70	07/06/2024	3FE
05400K-AE-0	AYOLON TLB BORROWER 1 US TL B3 1L 01/15/25		05/09/2019	Redemption 100.0000		773,547	773,547	771,613	0	0	1,934	0	1,934	0	773,547	0	0	0	8,775	01/15/2025	2FE
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		04/01/2019	Redemption 100.0000		1,250	1,250	1,257	1,257	0	(7)	0	(7)	0	1,250	0	0	0	14	10/31/2024	4FE
08579J-AY-8	BERRY PLASTICS TL R 1L 01/19/24		06/28/2019	Redemption 100.0000		5,000	5,000	4,989	0	0	12	0	12	0	5,000	0	0	0	96	01/19/2024	3FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/15/25		06/28/2019	Redemption 100.0000		2,500	2,500	2,514	0	0	(14)	0	(14)	0	2,500	0	0	0	68	06/15/2025	4FE
09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		04/01/2019	Redemption 100.0000		1,244	1,244	1,256	1,256	0	(12)	0	(12)	0	1,244	0	0	0	20	04/12/2023	4FE
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		06/20/2019	Redemption 100.0000		84,083	84,083	83,923	0	0	160	0	160	0	84,083	0	0	0	1,540	09/14/2023	3FE
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		06/28/2019	Redemption 100.0000		1,751	1,751	1,752	0	0	(1)	0	(1)	0	1,751	0	0	0	37	08/17/2023	2FE
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 01/15/24		04/01/2019	Redemption 100.0000		1,213	1,213	1,208	0	0	5	0	5	0	1,213	0	0	0	16	01/15/2024	3FE
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		06/28/2019	Various 100.0000		2,870	2,870	2,757	0	0	113	0	113	0	2,870	0	0	0	37	05/31/2023	3FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 08/07/24		06/28/2019	Redemption 100.0000		1,250	1,250	1,245	0	0	5	0	5	0	1,250	0	0	0	37	08/07/2024	4FE
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		06/28/2019	Redemption 100.0000		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	26	04/13/2024	3FE
15670B-AB-8	CENTURYLINK INC TL B 1L 01/31/25		04/01/2019	Redemption 100.0000		7,500	7,500	7,390	0	0	110	0	110	0	7,500	0	0	0	96	01/31/2025	3FE
16117L-BS-7	CHARTER COMM OPT LLC/CAP TL B 1L 04/30/25		06/28/2019	Redemption 100.0000		7,557	7,557	7,397	0	0	159	0	159	0	7,557	0	0	0	117	04/30/2025	2FE
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L 12/12/24		06/28/2019	Redemption 100.0000		1,250	1,250	1,253	0	0	(3)	0	(3)	0	1,250	0	0	0	28	12/12/2024	2FE
17178H-AL-6	CIENA CORP TL B 1L 09/21/25		04/30/2019	Redemption 100.0000		2,500	2,500	2,497	0	0	3	0	3	0	2,500	0	0	0	39	09/21/2025	3FE

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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 and Admini- strative Symbol /Market Indicator (a)
18449E-AE-0	CLEAN HARBORS INC TL B 1L 06/30/24		06/28/2019	Redemption 100.0000		1,250	1,250	1,252	1,252	.0	(2)	.0	(2)	.0	1,250	.0	.0	.0	.18	06/30/2024	3FE
19933M-AL-7	COLUMBUS MCKINNON TL B 1L 01/20/24		06/28/2019	Redemption 100.0000		11,236	11,236	11,264	.0	.0	(28)	.0	(28)	.0	11,236	.0	.0	.0	.291	01/20/2024	3FE
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 03/30/23		06/28/2019	Redemption 100.0000		6,820	6,820	6,837	.0	.0	(17)	.0	(17)	.0	6,820	.0	.0	.0	.275	03/30/2023	4FE
22207E-BG-8	COTY INC TI B 1L 03/29/25		06/28/2019	Redemption 100.0000		15,000	15,000	14,363	14,369	.0	.631	.0	.631	.0	15,000	.0	.0	.0	.288	03/29/2025	3FE
22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L 11/02/25		06/28/2019	Redemption 100.0000		50,000	50,000	48,313	.0	.0	1,688	.0	1,688	.0	50,000	.0	.0	.0	.827	11/02/2025	4FE
23338D-AM-8	DXP Enterprises TL B 1L 08/29/23		06/28/2019	Redemption 100.0000		2,500	2,500	2,516	2,509	.0	(9)	.0	(9)	.0	2,500	.0	.0	.0	.60	08/29/2023	4FE
23923H-AB-4	DAWIN ACQUISITION LLC TL B 1L 12/31/25		04/01/2019	Redemption 100.0000		5,000	5,000	4,965	.0	.0	.35	.0	.35	.0	5,000	.0	.0	.0	.77	12/31/2025	4FE
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		06/27/2019	Various Redemption 100.0000		6,404	6,404	6,424	(6,404)	.0	(40)	.0	(40)	.0	6,404	.0	.0	.0	.299	02/09/2023	4FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		06/28/2019	Redemption 100.0000		2,500	2,500	2,492	.0	.0	.8	.0	.8	.0	2,500	.0	.0	.0	.56	10/02/2024	3FE
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 09/21/25		06/28/2019	Redemption 100.0000		2,500	2,500	2,518	2,517	.0	(17)	.0	(17)	.0	2,500	.0	.0	.0	.68	09/21/2025	4FE
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		06/28/2019	Redemption 100.0000		1,875	1,875	1,870	.0	.0	.5	.0	.5	.0	1,875	.0	.0	.0	.49	05/17/2024	4FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B 1L 01/02/26		04/01/2019	Redemption 100.0000		5,000	5,000	4,897	.0	.0	103	.0	103	.0	5,000	.0	.0	.0	.55	01/02/2026	3FE
32007U-BW-8	FIRST DATA CORP TL 1L 07/10/22		06/17/2019	Redemption 100.0000		116,535	116,535	116,081	.0	.0	454	.0	454	.0	116,535	.0	.0	.0	2,072	07/10/2022	3FE
37249U-AN-6	GENTIVA HEALTH SERVICES TL 1L 07/02/25		06/28/2019	Redemption 100.0000		2,387	2,387	2,396	.0	.0	(9)	.0	(9)	.0	2,387	.0	.0	.0	.74	07/02/2025	4FE
37943V-BG-7	GLOBAL PAYMENTS INC TL B 1L 04/22/23		06/28/2019	Various Redemption 100.0000		923	923	922	(923)	.0	.3	.0	.3	.0	923	.0	.0	.0	.29	04/22/2023	3FE
39154E-AF-8	GREATBATCH INC TL B 1L 10/27/22		06/28/2019	Redemption 100.0000		14,366	14,366	14,400	.0	.0	(34)	.0	(34)	.0	14,366	.0	.0	.0	.380	10/27/2022	4FE
39843P-AD-5	GRIFOLS WORLDWIDE OPERAT TL B 1L 01/31/25		06/28/2019	Various Redemption 100.0000		1,250	1,250	1,251	(1,250)	.0	(2)	.0	(2)	.0	1,250	.0	.0	.0	.44	01/31/2025	3FE
404122-AY-9	HCA HOLDINGS INC TL B11 03/18/23		06/28/2019	Redemption 100.0000		689	689	689	.0	.0	(1)	.0	(1)	.0	689	.0	.0	.0	.15	03/18/2023	2FE
40419N-AG-5	HFOTCO LLC TL B 1L 06/26/25		06/28/2019	Redemption 100.0000		3,744	3,744	3,745	.0	.0	(1)	.0	(1)	.0	3,744	.0	.0	.0	.98	06/26/2025	3FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/16/25		06/28/2019	Redemption 100.0000		2,500	2,500	2,521	.0	.0	(21)	.0	(21)	.0	2,500	.0	.0	.0	.53	08/16/2025	3FE
40435T-AC-1	HS PURCHASER LLC TL 1L 03/29/25		06/28/2019	Redemption 100.0000		2,500	2,500	2,502	.0	.0	(2)	.0	(2)	.0	2,500	.0	.0	.0	.78	03/29/2025	4FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		06/28/2019	Redemption 100.0000		1,250	1,250	1,250	.0	.0	.0	.0	.0	.0	1,250	.0	.0	.0	.38	03/20/2025	4FE
44043V-AJ-7	HORIZON PHARMA INC TL B 1L 03/29/24		05/22/2019	Redemption 100.0000		650,619	650,619	650,619	.0	.0	.0	.0	.0	.0	650,619	.0	.0	.0	14,877	03/29/2024	3FE
44108H-AH-4	HOSTESS BRANDS LLC TL 1L 08/22/22		06/28/2019	Redemption 100.0000		9,950	9,950	9,806	.0	.0	144	.0	144	.0	9,950	.0	.0	.0	.191	08/22/2022	4FE
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		06/28/2019	Redemption 100.0000		6,250	6,250	6,254	.0	.0	(4)	.0	(4)	.0	6,250	.0	.0	.0	.178	05/30/2023	4FE
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		06/28/2019	Redemption 100.0000		50,000	50,000	49,880	.0	.0	120	.0	120	.0	50,000	.0	.0	.0	1,935	08/01/2024	3FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		06/28/2019	Redemption 100.0000		5,000	5,000	4,924	4,912	.0	.88	.0	.88	.0	5,000	.0	.0	.0	.105	01/02/2026	3FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/25/25		06/28/2019	Redemption 100.0000		4,994	4,994	5,029	5,028	.0	(35)	.0	(35)	.0	4,994	.0	.0	.0	.87	06/25/2025	4FE
46589U-AB-1	ZEST DENTAL TL 1L 03/08/25		06/28/2019	Redemption 100.0000		5,000	5,000	4,919	.0	.0	.81	.0	.81	.0	5,000	.0	.0	.0	.119	03/08/2025	4FE

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SCHEDULE D - PART 4

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

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 and Admini- strative Symbol /Market Indicator (a)
47579S-AT-7	JELD-WEN INC TL 1L 12/08/24		04/01/2019	Redemption 100.0000		5,000	5,000	4,972	.0	.0	.28	.0	.28	.0	5,000	.0	.0	.0	.59	12/08/2024	3FE
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L 03/09/23		06/28/2019	Redemption 100.0000		132,447	132,447	132,486	.0	.0	(40)	.0	(40)	.0	132,447	.0	.0	.0	5,751	03/09/2023	3FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/25/25		06/28/2019	Redemption 100.0000		7,500	7,500	7,322	7,305	.0	195	.0	195	.0	7,500	.0	.0	.0	233	05/25/2025	4FE
50219C-AD-7	LSC COMMUNICATIONS INC TL B 1L 09/30/22		06/25/2019	Redemption 100.0000		28,333	28,333	28,404	.0	.0	(71)	.0	(71)	.0	28,333	.0	.0	.0	1,104	09/30/2022	4FE
513076-AZ-2	LAMAR MEDIA CORP TB B 1L 02/16/25		06/28/2019	Various 2.500		2,500	2,500	2,500	2,487	.0	.13	.0	.13	.0	2,500	.0	.0	.0	.88	02/16/2025	2FE
51783Q-AP-3	LAS VEGAS SANDS LLC TL B 1L 03/27/25		06/28/2019	Redemption 100.0000		3,713	3,713	3,694	.0	.0	.18	.0	.18	.0	3,713	.0	.0	.0	.78	03/27/2025	2FE
55280F-AJ-0	MA FINANCE CO LLC(MICRO FOCUS) TL B2 1L 11/20/21		04/09/2019	Redemption 100.0000		11,210	11,210	11,113	.0	.0	.98	.0	.98	.0	11,210	.0	.0	.0	147	11/20/2021	4FE
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 03/25/25		06/28/2019	Redemption 100.0000		1,250	1,250	1,246	.0	.0	.4	.0	.4	.0	1,250	.0	.0	.0	.28	03/25/2025	3FE
55314N-AH-7	MKS INSTRUMENTS INC TL B 1L 02/01/26		06/28/2019	Redemption 100.0000		1,250	1,250	1,238	.0	.0	.13	.0	.13	.0	1,250	.0	.0	.0	.23	02/01/2026	3FE
57906P-AG-4	MCAFEES LLC TL B 1L 09/29/24		04/01/2019	Redemption 100.0000		4,895	4,895	4,906	.0	.0	(11)	.0	(11)	.0	4,895	.0	.0	.0	.75	09/29/2024	4FE
58446H-AR-3	MEDIA COM ILLINOIS LLC TL N 1L 02/16/24		06/28/2019	Redemption 100.0000		1,241	1,241	1,237	.0	.0	.4	.0	.4	.0	1,241	.0	.0	.0	.26	02/16/2024	3FE
58515U-AP-4	MEG ENERGY TL B 1L 12/31/23		06/28/2019	Redemption 100.0000		5,000	5,000	5,019	4,950	.0	.50	.0	.50	.0	5,000	.0	.0	.0	.149	12/31/2023	3FE
58943P-AP-7	MEREDITH CORP TL B 1L 01/31/25		06/28/2019	Redemption 100.0000		51,603	51,603	51,531	.0	.0	.72	.0	.72	.0	51,603	.0	.0	.0	1,219	01/31/2025	3FE
63937L-AD-1	NAVISTAR FINANCIAL CORP TI B 1L 07/30/25		05/23/2019	Redemption 100.0000		1,990,000	1,990,000	1,987,612	.0	.0	2,388	.0	2,388	.0	1,990,000	.0	.0	.0	49,512	07/30/2025	4FE
64072U-AE-2	CSC HOLDINGS INC TL B-DD 1L 07/15/25		04/15/2019	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	.12	.0	.12	.0	2,500	.0	.0	.0	.45	07/15/2025	3FE
65490C-AB-9	NOMAD BUYER INC TL B 1L 08/03/25		06/28/2019	Redemption 100.0000		5,000	5,000	4,850	4,851	.0	.149	.0	.149	.0	5,000	.0	.0	.0	.164	08/03/2025	4FE
65557P-AD-6	NORDAM GROUP INC/THE TL B EXIT 1L 04/04/26		04/26/2019	JPM FUNDS RECAP Redemption 100.0000		249,063	250,000	245,000	.0	.0	.18	.0	.18	.0	245,018	.0	4,045	4,045	.0	04/04/2026	4FE
68162R-AD-3	WEST CORP TL B1 1L 10/10/24		06/28/2019	Redemption 100.0000		2,500	2,500	2,470	.0	.0	.30	.0	.30	.0	2,500	.0	.0	.0	.86	10/10/2024	3FE
68764P-AD-9	ORYX SOUTHERN DELAWARE TL 1 L 02/28/25		05/22/2019	Redemption 100.0000		990,000	990,000	973,962	.0	.0	16,038	.0	16,038	.0	990,000	.0	.0	.0	22,425	02/28/2025	4FE
69946E-AT-8	PAREXEL TL B 1L 08/11/24		06/28/2019	Various 104,997		104,997	104,997	102,373	.0	.0	2,624	.0	2,624	.0	104,997	.0	.0	.0	1,391	08/11/2024	4FE
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		06/28/2019	Various		3,699	3,699	3,683	.0	.0	.16	.0	.16	.0	3,699	.0	.0	.0	.45	03/31/2025	3FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		04/01/2019	Various Redemption 100.0000		625	625	621	124	.0	.4	.0	.4	.0	625	.0	.0	.0	.2	05/01/2025	4FE
72584D-AE-4	KFC HOLDING CO TL B 1L 03/29/25		06/28/2019	Redemption 100.0000		7,500	7,500	7,493	.0	.0	.8	.0	.8	.0	7,500	.0	.0	.0	.119	03/29/2025	3FE
74349E-AQ-7	PROSPECT MEDICAL HOLDING TL B 1L 02/16/24		06/28/2019	Redemption 100.0000		2,500	2,500	2,505	.0	.0	(5)	.0	(5)	.0	2,500	.0	.0	.0	.83	02/16/2024	4FE
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L 03/17/23		06/28/2019	Redemption 100.0000		8,786	8,786	8,791	.0	.0	(4)	.0	(4)	.0	8,786	.0	.0	.0	196	03/17/2023	2FE
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		05/20/2019	NOMURA SECURITIES INTERNATIONAL RODAN & FIELDS LLC TL B 1L 06/05/25		188,321	222,865	221,438	.0	.0	232	.0	232	.0	221,671	.0	(33,350)	(33,350)	4,277	04/27/2022	4FE
77484U-AB-2	SBA SENIOR FINANCE II LLC TL B 1L 04/06/25		06/28/2019	Various Redemption 100.0000		5,000	5,000	5,046	(5,000)	.0	(92)	.0	(92)	.0	5,000	.0	.0	.0	.259	06/05/2025	4FE
78404X-AH-8			06/28/2019	Redemption 100.0000		3,934	3,934	3,926	.0	.0	.9	.0	.9	.0	3,934	.0	.0	.0	.88	04/06/2025	4FE
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		06/28/2019			625	625	624	.0	.0	.1	.0	.1	.0	625	.0	.0	.0	.17	01/23/2025	4FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
784660-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		06/28/2019	Redemption 100.0000		1,851	1,851	1,840	0	0	11	0	11	0	1,851	0	0	0	31	04/16/2025	3FE
784660-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		06/28/2019	Redemption 100.0000		11,328	11,328	11,258	0	0	70	0	70	0	11,328	0	0	0	241	04/16/2025	3FE
784660-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		06/28/2019	Redemption 100.0000		1,257	1,257	1,250	0	0	7	0	7	0	1,257	0	0	0	30	04/16/2025	3FE
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 07/05/24		05/21/2019	Redemption 100.0000		104,545	104,545	103,897	103,632	0	913	0	913	0	104,545	0	0	0	1,244	07/05/2024	3FE
80465J-AB-4	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		06/10/2019	Redemption 100.0000		163,636	163,636	165,813	0	0	(2,176)	0	(2,176)	0	163,636	0	0	0	4,253	08/01/2025	4FE
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		04/30/2019	Redemption 100.0000		1,250	1,250	1,231	0	0	19	0	19	0	1,250	0	0	0	11	10/31/2025	3FE
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		04/01/2019	Redemption 100.0000		306	306	306	306	0	0	0	0	0	306	0	0	0	4	03/06/2025	3FE
82568Q-AH-7	SHUTTERFLY INC TL B2 1L 08/17/24		04/01/2019	Redemption 100.0000		1,881	1,881	1,878	1,878	0	3	0	3	0	1,881	0	0	0	27	08/17/2024	3FE
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/14/24		06/28/2019	Various Redemption 100.0000		3,157	3,157	3,125	4	0	27	0	27	0	3,157	0	0	0	122	11/14/2024	4FE
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		06/28/2019	Redemption 100.0000		3,413	3,413	3,415	0	0	(2)	0	(2)	0	3,413	0	0	0	89	02/05/2024	4FE
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		06/28/2019	Redemption 100.0000		2,500	2,500	2,490	0	0	11	0	11	0	2,500	0	0	0	63	02/29/2024	3FE
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L 02/03/24		06/28/2019	Redemption 100.0000		2,500	2,500	2,450	0	0	50	0	50	0	2,500	0	0	0	44	02/03/2024	3FE
855031-AP-5	STAPLES INC TL 1L 08/15/24		04/16/2019	Redemption 100.0000		1,975,000	1,975,000	1,967,890	0	0	7,110	0	7,110	0	1,975,000	0	0	0	45,045	08/15/2024	4FE
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		06/28/2019	Redemption 100.0000		1,145	1,145	1,143	0	0	2	0	2	0	1,145	0	0	0	28	06/08/2023	3FE
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		06/04/2019	Various Redemption 100.0000		5,141	5,141	5,064	(2,575)	0	115	0	115	0	5,141	0	0	0	189	03/22/2024	4FE
87422L-AJ-9	TALEN ENERGY SUPPLY LLC TL B2 1L 04/06/24		04/01/2019	Redemption 100.0000		3,500	3,500	3,504	3,503	0	(3)	0	(3)	0	3,500	0	0	0	56	04/06/2024	3FE
88078F-BH-0	TEREX CORP TL 1L 01/31/24		06/28/2019	Redemption 100.0000		1,250	1,250	1,242	0	0	8	0	8	0	1,250	0	0	0	32	01/31/2024	3FE
88078F-BJ-6	TEREX CORP TL B1 1L 01/31/24		06/28/2019	Redemption 100.0000		625	625	622	0	0	3	0	3	0	625	0	0	0	10	01/31/2024	3FE
88362W-AB-2	THERMON INDUSTRIES INC TL B 1L 10/26/24		06/03/2019	JPM FUNDS RECAP Redemption 100.0000		412,779	411,750	413,315	413,256	0	(16)	0	(16)	0	413,240	0	(460)	(460)	13,085	10/26/2024	4FE
88362W-AB-2	THERMON INDUSTRIES INC TL B 1L 10/26/24		04/01/2019	Redemption 100.0000		27,250	27,250	27,354	27,350	0	(100)	0	(100)	0	27,250	0	0	0	421	10/26/2024	4FE
89071H-AF-6	TOPGOLF INTERNATIONAL INC TL B 1L 02/06/26		06/28/2019	Redemption 100.0000		2,500	2,500	2,488	0	0	12	0	12	0	2,500	0	0	0	55	02/06/2026	4FE
89364M-BP-8	TRANSIGM INC TL F 1L 06/09/23		04/01/2019	Redemption 100.0000		1,178	1,178	1,171	0	0	7	0	7	0	1,178	0	0	0	14	06/09/2023	3FE
90351H-AB-4	US FOODS TL B 1L 06/27/23		06/28/2019	Redemption 100.0000		5,115	5,115	5,013	5,013	0	102	0	102	0	5,115	0	0	0	114	06/27/2023	3FE
91333P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		04/03/2019	Redemption 100.0000		135,667	135,667	135,450	0	0	217	0	217	0	135,667	0	0	0	1,666	07/01/2024	3FE
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		06/28/2019	Redemption 100.0000		5,000	5,000	4,988	0	0	13	0	13	0	5,000	0	0	0	79	10/26/2025	2FE
92210M-AY-0	VANTIV LLC TL B4 1L 08/20/24		04/01/2019	Redemption 100.0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	30	08/20/2024	3FE
92532Y-AB-5	VERSUM MATERIALS INC VERSUM 09/29/23		06/28/2019	Redemption 100.0000		1,250	1,250	1,253	0	0	(3)	0	(3)	0	1,250	0	0	0	29	09/29/2023	3FE
92855L-AF-3	VIZIENT INC TL B 1L 02/13/23		05/06/2019	Redemption 100.0000		1,000,000	1,000,000	989,042	0	0	10,958	0	10,958	0	1,000,000	0	0	0	18,104	02/13/2023	3FE
92855L-AK-2	VIZIENT INC TL B 1L 05/06/26		06/28/2019	Redemption 100.0000		625	625	622	0	0	3	0	3	0	625	0	0	0	2	05/06/2026	3FE

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		04/01/2019	Redemption 100.0000		1,250	1,250	1,231	.0	.0	.19	.0	.19	.0	1,250	.0	.0	.0	.25	04/25/2024	3FE
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		06/28/2019	Redemption 100.0000		.921	.921	.922	.0	.0	(.1)	.0	(.1)	.0	.921	.0	.0	.0	.20	04/03/2025	3FE
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		06/28/2019	Redemption 100.0000		1,579	1,579	1,580	.0	.0	(.1)	.0	(.1)	.0	1,579	.0	.0	.0	.35	04/03/2025	3FE
95075E-AC-3	WERNER FINCO LP TL 1L 06/23/24		06/28/2019	Redemption 100.0000		7,500	7,500	7,406	7,388	.0	.112	.0	.112	.0	7,500	.0	.0	.0	.165	06/23/2024	4FE
96758D-BA-0	WIDOPENWEST TL B 1L 08/19/23		06/28/2019	Redemption 100.0000		7,444	7,444	7,276	.0	.0	.167	.0	.167	.0	7,444	.0	.0	.0	.170	08/19/2023	4FE
98313L-AD-1	WYNN RESORTS LTD TL B 1L 10/22/24		04/01/2019	Redemption 100.0000		2,500	2,500	2,448	.0	.0	.52	.0	.52	.0	2,500	.0	.0	.0	.15	10/22/2024	3FE
98919M-AP-0	ZAYO GROUP LLC TL B2 1L 01/19/24		05/20/2019	BMO CAPITAL MARKETS CORP		858,017	857,481	854,137	.0	.0	.447	.0	.447	.0	854,584	.0	3,433	3,433	.13,587	01/19/2024	3FE
99413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 05/28/25		06/28/2019	Redemption 100.0000		17,798	17,798	17,884	17,881	.0	(.83)	.0	(.83)	.0	17,798	.0	.0	.0	.502	05/28/2025	3FE
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 06/22/22		04/01/2019	Redemption 100.0000		12,529	12,529	12,498	.0	.0	.31	.0	.31	.0	12,529	.0	.0	.0	.270	06/22/2022	4FE
06448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	04/01/2019	Redemption 100.0000		3,766	3,766	3,761	.0	.0	.5	.0	.5	.0	3,766	.0	.0	.0	.51	12/15/2023	4FE
000000-00-0	ALBEA BEAUTY HOLDINGS SA TL B 1L 04/12/24	C	06/28/2019	Redemption 100.0000		8,750	8,750	8,699	.0	.0	.51	.0	.51	.0	8,750	.0	.0	.0	.165	04/12/2024	4FE
00437M-AB-0	ACCUDYNE INDUSTRIES BOR TL B 1L 08/02/24	C	05/15/2019	Redemption 100.0000		222,083	222,083	220,662	.0	.0	1,421	.0	1,421	.0	222,083	.0	.0	.0	4,581	08/02/2024	4FE
04044P-AF-1	ARISTOCRAT INTERNATIONAL PTY TL B 1L 10/19/24	C	05/08/2019	Redemption 100.0000		19,491	19,491	19,417	.0	.0	.74	.0	.74	.0	19,491	.0	.0	.0	.354	10/19/2024	3FE
21244N-AB-7	CONVATEC HEALTHCARE TL B 1L 06/15/20	C	06/28/2019	Redemption 100.0000		2,500	2,500	2,497	2,484	.0	.16	.0	.16	.0	2,500	.0	.0	.0	.62	06/15/2020	3FE
46611V-AT-2	JBS USA LUX SA TL B 1L 10/30/22	D	05/01/2019	Various Redemption 100.0000		2,413,773	2,413,773	2,414,014	(47,439)	.0	(.241)	.0	(.241)	.0	2,413,773	.0	.0	.0	45,947	10/30/2022	3FE
46611V-AU-9	JBS USA LUX SA TL B 1L 04/25/26	C	06/28/2019	Redemption 100.0000		6,250	6,250	6,234	.0	.0	.16	.0	.16	.0	6,250	.0	.0	.0	.48	04/25/2026	3FE
67739P-AK-6	SABLE INTL FINANCE LTD TL B4 1L 02/06/26	C	04/05/2019	Redemption 100.0000		376,000	376,000	376,075	376,044	.0	(.44)	.0	(.44)	.0	376,000	.0	.0	.0	5,710	02/06/2026	3FE
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	04/01/2019	Redemption 100.0000		1,250	1,250	1,255	1,252	.0	(.2)	.0	(.2)	.0	1,250	.0	.0	.0	.21	04/12/2024	3FE
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	06/28/2019	Redemption 100.0000		1,250	1,250	1,255	1,252	.0	(.2)	.0	(.2)	.0	1,250	.0	.0	.0	.42	04/12/2024	4FE
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	06/28/2019	Redemption 100.0000		5,122	5,122	5,087	.0	.0	.35	.0	.35	.0	5,122	.0	.0	.0	.103	02/24/2025	3FE
L9308U-AL-4	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 03/16/25	C	05/30/2019	Redemption 100.0000		492,679	492,679	491,398	.0	.0	1,281	.0	1,281	.0	492,679	.0	.0	.0	7,344	03/16/2025	4FE
N1946Y-AC-9	CEVA LOGISTICS FINANCE B TL B 1L 08/03/25	C	04/24/2019	Redemption 100.0000		1,990,000	1,990,000	1,993,184	.0	.0	(.3,184)	.0	(.3,184)	.0	1,990,000	.0	.0	.0	41,005	08/03/2025	4FE
8299999. Subtotal - Bonds - Bank Loans						16,589,156	16,623,072	16,569,465	960,469	0	46,514	0	46,514	0	16,615,489	0	(26,332)	(26,332)	336,494	XXX	XXX
8399997. Total - Bonds - Part 4						566,016,174	567,566,734	569,280,388	492,819,257	11,513	(934,999)	0	(923,486)	0	564,692,266	0	(325,405)	(325,405)	13,399,782	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						566,016,174	567,566,734	569,280,388	492,819,257	11,513	(934,999)	0	(923,486)	0	564,692,266	0	(325,405)	(325,405)	13,399,782	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
651502-10-5	JCI 05/23/2019		05/23/2019	Various	112,689,000	4,285,651		3,347,990	3,341,229	6,761	.0	.0	6,761	.0	3,347,990	.0	.937,661	937,661	58,598		
66987V-10-9	NOVARTIS AG-ADR 04/09/2019	D	04/09/2019	Spin Off S. G. COWEN SECURITIES	.0,000	111,416		111,416	132,568	(21,151)	.0	.0	(21,151)	.0	111,416	.0	.0	.0	.0		
H01301-12-8	ALCON INC 06/13/2019	D	06/13/2019	CORP.	2,568,000	151,852		111,390		.0	.0	.0	.0	.0	111,390	.0	40,462	40,462	(.17)		

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
H01301-12-8	ALCON INC	D	04/09/2019	Cash Adjustment	1,000	50		26	0	0	0	0	0	0	26	0	24	24	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,548,969	XXX	3,570,822	3,473,797	(14,390)	0	0	(14,390)	0	3,570,822	0	978,147	978,147	58,581	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,548,969	XXX	3,570,822	3,473,797	(14,390)	0	0	(14,390)	0	3,570,822	0	978,147	978,147	58,581	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,548,969	XXX	3,570,822	3,473,797	(14,390)	0	0	(14,390)	0	3,570,822	0	978,147	978,147	58,581	XXX	XXX
9899999. Total - Preferred and Common Stocks						4,548,969	XXX	3,570,822	3,473,797	(14,390)	0	0	(14,390)	0	3,570,822	0	978,147	978,147	58,581	XXX	XXX
9999999 - Totals						570,565,143	XXX	572,851,210	496,293,054	(2,877)	(934,999)	0	(937,876)	0	568,263,088	0	652,742	652,742	13,458,363	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	07/28/2017	05/31/2022	59,580		42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642H133	Tidewater	N/A		US - Chicago Board	01/31/2018	07/31/2042	554		0.00				187		187							
0299999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,607	XXX	34,607	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										24,928	0	0	34,607	XXX	34,607	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,607	XXX	34,607	0	0	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										24,928	0	0	34,607	XXX	34,607	0	0	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CMS Energy	RSAT 125896A*1: CMS Energy 125896BE9	N/A	Credit	Deutsche Bank	10/27/2014	12/20/2019		15,000,000	100.00	325,581		75,417	72,276		72,276	(32,850)		(31,704)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	10/23/2014	12/20/2019		15,000,000	100.00	38,153		75,416	70,558		70,558	(36,722)		(3,734)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	10/23/2014	12/20/2019		10,000,000	100.00	25,435		50,278	47,039		47,039	(24,482)		(2,490)		10,000,000	2	
0989999999. Subtotal - Swaps - Replication - Credit Default										389,169	0	201,111	189,873	XXX	189,873	(94,054)	0	(37,928)	0	40,000,000	XXX	XXX
1029999999. Subtotal - Swaps - Replication										389,169	0	201,111	189,873	XXX	189,873	(94,054)	0	(37,928)	0	40,000,000	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Total Swaps - Credit Default										389,169	0	201,111	189,873	XXX	189,873	(94,054)	0	(37,928)	0	40,000,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										389,169	0	201,111	189,873	XXX	189,873	(94,054)	0	(37,928)	0	40,000,000	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999999. Subtotal - Replication										389,169	0	201,111	189,873	XXX	189,873	(94,054)	0	(37,928)	0	40,000,000	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										24,928	0	0	34,607	XXX	34,607	0	0	0	0	0	XXX	XXX
1449999999 - Totals										414,097	0	201,111	224,480	XXX	224,480	(94,054)	0	(37,928)	0	40,000,000	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Deutsche Bank 7LTWFZY1CNSX8D621K86	Cash.....	000000-00-0	Cash	200,000	200,000	XXX		V.....
0299999999 - Total				200,000	200,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			12,417,006	12,417,006	.07/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				12,417,006	12,417,006	XXX
9999999 - Totals				12,417,006	12,417,006	XXX

General Interrogatories:
1. Total activity for the year Fair Value \$ 3,457,708 Book/Adjusted Carrying Value \$ 3,457,708
2. Average balance for the year Fair Value \$ 8,149,581 Book/Adjusted Carrying Value \$ 8,149,581
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 10,500,000 NAIC 2 \$ 1,917,006 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	OPIC		1	4,166,667	4,166,667	05/15/2024
690353-2K-2	OPIC		1	4,740,900	4,740,900	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	2,272,727	2,272,727	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES		1	1,389,713	1,389,713	07/07/2040
690353-4H-4	OPIC AGENCY DEBENTURES		1	4,950,000	4,950,000	06/20/2027
690353-D9-5	OPIC		1	4,025,591	4,025,591	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	3,261,140	3,261,140	09/15/2022
690353-M8-7	OPIC		1	7,388,889	7,388,889	02/15/2028
690353-RH-9	OPIC US Agency Floating MTN		1	13,000,000	13,000,000	12/16/2019
690353-UB-8	OPIC		1	3,789,120	3,789,120	02/15/2028
690353-Y5-1	OPIC AGENCY DEBENTURES		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN		1	4,166,667	4,166,667	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES		1	799,836	799,836	07/07/2040
690353-ZZ-3	OPIC		1	17,300,000	17,300,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				76,061,250	76,061,250	XXX
0599999. Total - U.S. Government Bonds				76,061,250	76,061,250	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
277585-AD-7	EASTON MD REVENUE NURSING HOME		1FE	3,585,000	3,585,000	01/01/2026
455261-WG-8	INDIANAPOLIS IND ECONOMIC DEV MULTIFAMIL		1FE	1,100,000	1,100,000	07/01/2037
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	7,800,000	7,800,000	07/31/2028
67105Q-AA-3	OSL SANTA ROSA VORN		1FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1FE	1,180,000	1,180,000	08/15/2022
76252P-HJ-1	RIB FLOATER TRUST		1FE	8,500,000	8,500,000	07/01/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1FE	2,040,000	2,040,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				30,205,000	30,205,000	XXX
3199999. Total - U.S. Special Revenues Bonds				30,205,000	30,205,000	XXX
02209S-AJ-2	ALTRIA GROUP INC		2FE	5,534,579	5,533,471	08/06/2019
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	4,610,539	4,603,504	05/01/2020
17325F-AG-3	CITIBANK NA		1FE	8,004,504	8,000,000	09/18/2019
233851-AR-5	DAIMLER FINANCE NA LLC		1FE	4,068,425	4,067,724	07/31/2019
24422E-UN-7	JOHN DEERE CAPITAL		1FE	16,102,979	16,100,000	07/10/2020
25156P-AT-0	DEUTSCHE TELEKOM		2FE	3,001,926	3,000,796	09/19/2019
256746-AE-8	DOLLAR TREE INC		2FE	3,600,418	3,600,000	04/17/2020
26441C-AD-7	DUKE ENERGY		2FE	1,665,426	1,665,014	09/15/2019
35177P-AT-4	ORANGE SA		2FE	2,000,844	2,000,952	07/08/2019
37555B-BQ-5	GILEAD SCIENCES INC		1FE	3,202,886	3,200,000	09/20/2019
40573L-AA-4	HALFMOON PARENT INC		2FE	3,652,851	3,650,000	03/17/2020
44920U-AH-1	HYUNDAI CAPITAL SERVICES		2FE	3,820,024	3,816,646	08/30/2019
49456B-AE-1	KINDER MORGAN		2FE	7,061,950	7,039,544	12/01/2019
55279H-AG-5	M&T TRUST CO		1FE	8,014,239	8,012,397	07/25/2019
582839-AE-6	MEAD JOHNSON NUTRITION CO		1FE	5,900,213	5,891,915	11/01/2019
59217G-CY-3	MET LIFE GLOB		1FE	7,361,717	7,345,000	05/28/2021
60920L-AA-2	MONDELEZ INTL HLDINGS NE		2FE	5,002,213	4,995,463	10/28/2019
68521B-AC-3	ORANGE SA		2FE	2,636,666	2,632,954	11/03/2019
74274T-AA-8	PRIVATE EXPORT FUNDING		1FE	2,996,421	2,988,370	12/19/2019
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	11,224,931	11,200,000	07/22/2020
816851-BC-2	SEMPRA ENERGY		2FE	2,175,124	2,175,000	07/15/2019
82481L-AA-7	SHIRE ACQ INV IRELAND DA		2FE	14,751,558	14,730,962	09/23/2019
94974B-QF-1	WELLS FARGO CO		1FE	2,774,220	2,762,761	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				129,164,653	129,012,473	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				129,164,653	129,012,473	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				205,225,903	205,073,723	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				30,205,000	30,205,000	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				235,430,903	235,278,723	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			142,117	142,117	
000000-00-0	Key Bank VMDA			10,137,424	10,137,424	
9099999. Total - Cash (Schedule E Part 1 type)				10,304,541	10,304,541	XXX
	CVS CORP CP			949,805	949,805	07/01/2019
	CATHOLIC HEALTH INITIATV CP			5,978,610	5,971,840	08/22/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			44,527	44,527	
	NEXTERA ENERGY CAP CP			7,693,470	7,675,155	07/17/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				14,666,412	14,641,327	XXX
9999999 - Totals				260,401,856	260,224,591	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(62,182,455)	Book/Adjusted Carrying Value \$	(62,500,830)
2. Average balance for the year	Fair Value \$	299,072,802	Book/Adjusted Carrying Value \$	300,220,442

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					(2,781,074)	(3,966,151)	(8,159,127)	XXX.
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					1,354,518	1,355,914	757,360	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,924,280	1,793,657	1,668,292	XXX.
FIFTH THIRD BANK CINCINNATI, OH					5,890,292	(1,977,757)	1,410,397	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					10,117,040	10,139,377	10,162,424	XXX.
PNC BANK CINCINNATI, OH					(237,120)	(374,940)	(735,052)	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			64,317	64,360	64,424	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	16,332,253	7,034,460	5,168,718	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	16,332,253	7,034,460	5,168,718	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	16,332,253	7,034,460	5,168,718	XXX

STATEMENT AS OF JUNE 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	ANTHEM INC CP .....		.06/28/2019	2.470 .....	.07/01/2019	1,969,595 .....	.405	0
.....	AVIATION CAPITAL GROUP CP .....		.06/25/2019	2.580 .....	.07/23/2019	3,991,973	1,720	0
.....	BALTIMORE GAS & ELECTRIC CP .....		.06/26/2019	2.500 .....	.07/03/2019	3,998,056	1,389	0
.....	CVS CORP CP .....		.06/28/2019	2.460 .....	.07/01/2019	8,498,258	1,743	0
.....	CATHOLIC HEALTH INITIATV CP .....		.05/29/2019	2.650 .....	.07/16/2019	9,964,667	24,292	0
.....	CATHOLIC HEALTH INITIATV CP .....		.06/06/2019	2.650 .....	.08/01/2019	4,979,389	9,201	0
.....	CATHOLIC HEALTH INITIATV CP .....		.06/19/2019	2.640 .....	.08/22/2019	8,559,637	7,568	0
.....	CENTENNIAL ENERGY CP .....		.06/28/2019	2.570 .....	.07/01/2019	4,698,993	1,007	0
.....	CENTENNIAL ENERGY CP .....		.06/12/2019	2.650 .....	.07/15/2019	6,184,939	8,671	0
.....	DUKE ENERGY CORP CP .....		.06/28/2019	2.470 .....	.07/01/2019	9,997,942	2,058	0
.....	Entergy Corp CP .....		.06/25/2019	2.530 .....	.07/09/2019	9,990,161	4,217	0
.....	EXXON MOBIL CP CP .....		.06/14/2019	2.320 .....	.09/05/2019 .....	.497,326 .....	.548	0
.....	HYUNDAI CAPITAL CP .....		.06/19/2019	2.520 .....	.07/08/2019	14,980,050	12,600	0
.....	MARRIOTT Cp .....		.06/25/2019	2.530 .....	.07/26/2019	8,481,482	3,584	0
.....	MONDELEZ INTERNATIONAL CP .....		.06/13/2019	2.550 .....	.07/15/2019	12,571,440	16,065	0
.....	NEXTERA ENERGY CAP CP .....		.06/03/2019	2.640 .....	.07/17/2019	7,675,155	15,811	0
.....	NISOURCE INC CP .....		.06/26/2019	2.500 .....	.07/01/2019	3,998,611	1,389	0
.....	PPL CAPITAL FUNDING INC CP .....		.06/26/2019	2.510 .....	.07/17/2019	10,983,894	3,835	0
.....	RYDER SYSTEM INC CP .....		.06/13/2019	2.590 .....	.07/08/2019	9,682,553	12,561	0
.....	NUTRIEN LTD CP .....		.06/25/2019	2.530 .....	.07/15/2019	7,639,247	3,226	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						149,343,368	131,890	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						149,343,368	131,890	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						149,343,368	131,890	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						149,343,368	131,890	0
949754-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD .....	.04/01/2019	0.010		25,000	0	272
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	272
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....		.06/28/2019	0.290		27,957,752	0	12,234
8699999. Subtotal - All Other Money Market Mutual Funds						27,957,752	0	12,234
8899999 - Total Cash Equivalents						177,326,120	131,890	12,506