



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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:
County of Hamilton

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

John Finn Barrett
Chairman of Board, President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
24th day of July, 2019

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

Yes [X] No []

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 \$ 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	19,594,781	15,831,495
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	90,377,853	1,486,958
24.09 Payable for securities	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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	0		
52. Dividends to stockholders	0	0	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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,255,276,395	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 \$ tax on capital gains (losses)	(9,659,471)	32,945,454	16,036,050
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:

--	--	--	--

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

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

		SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	37,475,306
(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
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	xxx	1,017,628,809
(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.

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

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

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

N. Offsetting and Netting of Assets and Liabilities

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption		
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years
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 Fair Value	2 Carrying Value	3 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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	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 Total 2+3	2 General Account	3 Separate Accounts	4 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 Total 2+3	2 General Account	3 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)

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

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]

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

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

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

STATEMENT AS OF 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.

			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					—	—			C	—	—
1. Accrued retrospective premium					—	—			D	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			E	—	—
c. 2016					—	—			F	—	—
1. Accrued retrospective premium					—	—				—	—
2. Reserve for rate credits or policy experience rating refunds					—	—				—	—
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

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

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.

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

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

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

STATEMENT AS OF 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 [] No []

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities 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 [] No []

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$ 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?
- 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?
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

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

SCHEDULE S - CEDDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	651,447	13,096,491			13,747,938	388,779
2. Alaska	AK	33,765	4,853,469			4,887,234	0
3. Arizona	AZ	503,990	32,554,726			33,058,716	1,376,317
4. Arkansas	AR	176,815	8,274,238			8,451,053	0
5. California	CA	3,703,060	41,293,973			44,997,034	1,162,391
6. Colorado	CO	652,213	30,662,829			31,315,041	311,040
7. Connecticut	CT	498,352	24,126,503			24,624,855	1,142,948
8. Delaware	DE	520,798	6,436,429			6,957,227	0
9. District of Columbia	DC	58,675	4,019,826			4,078,501	0
10. Florida	FL	8,719,008	106,223,247			114,942,255	2,543,254
11. Georgia	GA	1,137,822	34,487,285			35,625,106	598,502
12. Hawaii	HI	577,495	4,053,238			4,630,733	0
13. Idaho	ID	43,653	4,283,324			4,326,977	104,072
14. Illinois	IL	6,212,292	41,044,269			47,256,561	776,081
15. Indiana	IN	9,744,600	18,957,846			28,702,446	0
16. Iowa	IA	76,334	8,092,332			8,168,666	141,845
17. Kansas	KS	408,968	5,555,458			5,964,426	577,535
18. Kentucky	KY	5,540,829	13,620,785			19,161,615	0
19. Louisiana	LA	3,086,699	11,077,300			14,163,999	572,343
20. Maine	ME	11,980	6,163,529			6,175,509	150,000
21. Maryland	MD	2,052,045	18,844,175			20,896,219	607,038
22. Massachusetts	MA	152,739	69,731,172			69,883,912	3,269,246
23. Michigan	MI	5,729,403	53,605,021			59,334,424	2,263,197
24. Minnesota	MN	1,415,637	14,512,257			15,927,893	1,604,845
25. Mississippi	MS	1,036,702	10,262,219			11,298,921	0
26. Missouri	MO	2,235,678	19,497,499			21,733,177	463,860
27. Montana	MT	21,463	4,849,015			4,870,479	0
28. Nebraska	NE	138,317	3,866,579			4,004,897	0
29. Nevada	NV	364,594	7,954,038			8,318,631	355,610
30. New Hampshire	NH	9,791	9,012,239			9,022,030	330,907
31. New Jersey	NJ	3,505,611	39,164,581			42,670,192	2,556,603
32. New Mexico	NM	68,874	12,106,239			12,175,113	498,297
33. New York	NY	88,493	900,355			988,849	0
34. North Carolina	NC	9,517,372	41,270,295			50,787,667	2,305,716
35. North Dakota	ND	9,279	1,093,414			1,102,693	0
36. Ohio	OH	32,638,828	66,267,078			98,905,906	3,380,042,911
37. Oklahoma	OK	249,526	11,431,443			11,680,969	0
38. Oregon	OR	344,175	13,170,269			13,514,444	613,560
39. Pennsylvania	PA	18,864,286	52,021,736			70,886,022	988,956
40. Rhode Island	RI	3,231	6,650,602			6,653,834	0
41. South Carolina	SC	1,166,313	25,311,366			26,477,679	57,795
42. South Dakota	SD	19,087	234,722			253,809	0
43. Tennessee	TN	2,344,446	23,233,299			25,577,746	160,764
44. Texas	TX	2,668,396	116,445,762			119,114,158	5,145,789
45. Utah	UT	52,228	8,148,284			8,200,512	0
46. Vermont	VT	3,151	3,717,109			3,720,260	900,000
47. Virginia	VA	566,253	30,196,323			30,762,576	2,186,786
48. Washington	WA	556,191	22,958,136			23,514,328	227,770
49. West Virginia	WV	2,336,327	8,565,516			10,901,843	0
50. Wisconsin	WI	1,238,573	15,438,283			16,676,856	716,549
51. Wyoming	WY	16,767	3,077,939			3,094,707	0
52. American Samoa	AS					0	
53. Guam	GU	928				928	
54. Puerto Rico	PR	N. 2,340				2,340	
55. U.S. Virgin Islands	VI	N. 870				870	
56. Northern Mariana Islands	MP	N.				0	
57. Canada	CAN	N.				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	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX.				0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX.				0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX. 1,129,287				1,129,287	
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	
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	
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	
58002. MX Mexico		XXX. 1,782				1,782	
58003.		XXX.					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX. 0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX. 27,898	0	0	0	27,898	0
9401.		XXX.					
9402.		XXX.					
9403.		XXX.					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX. 0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX. 0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 51 R - Registered - Non-domiciled RRGs..... 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 6

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - 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

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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 Loca-tion	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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	Carmel Holdings, LLC	Ownership.	.36,260	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership.	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership.	.100,000	WS Mutual Holding Co.	N	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western and Southern Life Ins Co	Ownership.	.21,350	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2810787				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co	Ownership.	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western and Southern Life Ins Co	Ownership.	.14,660	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	61-1454115				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership.	.37,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-0434449				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	.9937	31-1191427				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-3364944				Crabtree Common Apt. Investor Holdings, LLC	.NC.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5593392				Cranberry NP Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	.72,520	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2524597				Crossings Apt. Holdings	.UT.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3929236				Dallas City Investor Holdings, LLC	.TX.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-3421289				Day Hill Road Land LLC	.CT.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.74,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-2681473				Dublin Hotel LLC	.OH.	.N/A.	The Western and Southern Life Ins Co	Ownership.	.25,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1498142				Dunvale Investor Holdings, LLC	.TX.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3945554				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Group, LLC	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.				
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Investments, Inc.	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Rose Apt. Holdings, LLC	.NY.	.N/A.	The Western and Southern Life Ins Co	Ownership.	.2,500	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1940957				East Denver Investor Holdings, LLC	.CO.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1596551				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22,980	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.33,350	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	.16,880	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	W&S Real Estate Holdings LLC	Ownership.	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe The Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.	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.	.N/A.	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.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0,500	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

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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 Loca-tion	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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	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 V LP		OH	N/A	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	N/A	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	N/A	WPIPEI 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	N/A	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	N/A	WPIPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	N/A	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	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP		OH	N/A	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949							Fort Washington Global Alpha Domestic Fund					
0836	Western-Southern Group	00000	31-1702203			Fort Washington Global Alpha Master Fund LP		OH	N/A	LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	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 Inv LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	42.380	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Columbus Life Insurance Co	Ownership	32.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Integrity Life Insurance Co	Ownership	6.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	6.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II		OH	N/A	The Western and Southern Life Ins Co	Ownership	27.560	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863							Western & Southern Investment Holdings LLC					
0836	Western-Southern Group	00000	31-1727947			Fort Washington Investment Advisors, Inc.		OH	N/A	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest III LP		OH	N/A	WPIPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	The Western and Southern Life Ins Co	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX		OH	N/A	WPIPEI IX GP, LLC	Ownership	9.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	WPIPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-B		OH	N/A	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest IX-K		OH	N/A	WPIPEI 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	N/A	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VI LP		OH	N/A	WPIPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII		OH	N/A	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	WPIPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest VIII-B		OH	N/A	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X		OH	N/A	WPIPEI 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	N/A	The Western and Southern Life Ins Co	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S		OH	N/A	WPIPEI X GP, LLC	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	WPIPEI 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	N/A	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	WPIPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	WPIPEI 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	N/A	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	N/A	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	N/A	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	N/A	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund II, L.P.		OH	N/A	WPIPEO 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	N/A	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	N/A	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	N/A	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	N/A	WPIPEO 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	N/A	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	N/A	WPIPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		CO	N/A	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1698272			WPIPEI V GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.000	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 Loca-tion	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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-107369			FIPEI VI GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-3806561			FIPEO II GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-2895522			FIPEO III GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		TN	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	N/A	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	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		TX	N/A	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		TX	N/A	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		IN	N/A	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.		OH	DS	Western-Southern Life Assurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	43-2081325			Insurance Profillment Solutions, LLC		OH	N/A	The Western and Southern Life Ins Co	Ownership	100.00	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	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	34-1826874			IR Mail Associates LTD		FL	N/A	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	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-4171986			Kissimme Investor Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-4737222			LaCterra Apts. Investor Holdings, LLC		TX	N/A	The Western and Southern Life Ins Co	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	65242	35-0457540			Lafayette Life Insurance Company		OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		TX	N/A	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	N/A	WSLR Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		OH	N/A	The Western and Southern Life Ins Co	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		MD	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	35-2123483			LLIA Inc.		OH	N/A	Lafayette Life Insurance Company	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	82-3826695			LaRonne Senior Inv. Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		OH	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		OH	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA	N/A	WSLR Holdings LLC	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		AZ	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		TN	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL	N/A	WSLR Holdings LLC	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co.		NY	IA	Integrity Life Insurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		IN	N/A	Lafayette Life Insurance Company	Ownership	60.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	27-1024113			North Braeswood Meritage Holdings LLC		OH	N/A	Western-Southern Life Assurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	02-0593144			North Pittsburg Hotel LLC		PA	N/A	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	31-1427318			Northeast Cincinnati Hotel LLC		OH	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	Integrity Life Insurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	N/A	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	20-4322006			Perimeter TC Investor Holdings		GA	N/A	Western-Southern Life Assurance Co.	Ownership	22.340	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-3394236							W&S Real Estate Holdings LLC	Ownership	98.000	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 Loca-tion	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(es)/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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3167828			Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	2.50	WIS 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	98.00	WIS 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	99.75	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	52-2096076			Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.00	WIS 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	98.00	WIS 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	99.99	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-2188516			Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.92	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3526448			Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	98.00	WIS 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	98.00	WIS 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	98.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-3564950			Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1554676			Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.92	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1944856			Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-4354663			Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-2295656			Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	100.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	61-1328558			Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.00	WIS 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	98.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1827381			Stony Investor Holdings, LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-2348581			Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	62.72	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-2672383			Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.00	WIS 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	100.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-3418626			Timacuan Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1394672			Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-6046379			Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-5098714			Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-5542563			Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1788428			Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-2679115			University Shades Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.00	WIS 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	98.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	36-4107014			Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.00	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-0846576			W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.00	WIS Mutual Holding Co	Y		
0836	Western-Southern Group	00000	31-1334221			W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.00	WIS 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	100.00	WIS 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Relation- ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(es)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC	.NV.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	81-4930797			WL Apartments Holdings, LLC	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham	.AL.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	.OH.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	.OH.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	.CT.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	.OH.	.N/A.	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skypoint LLC	.KY.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	.OH.	.N/A.	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co.	N		
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	.TX.	.N/A.	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co.	N		

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

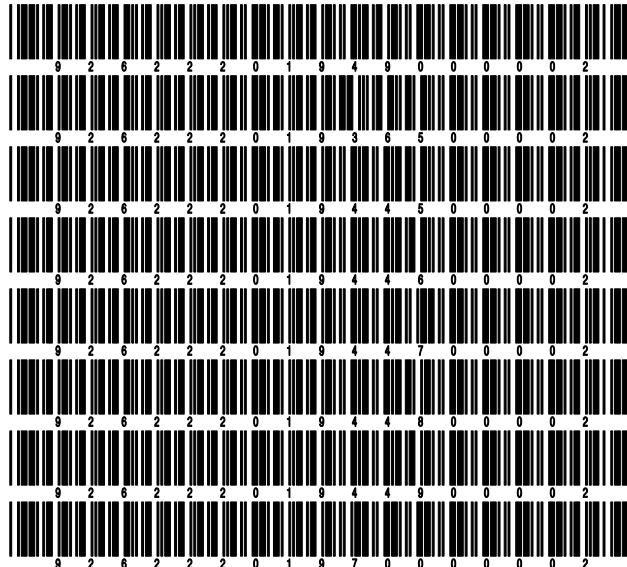
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,235,407,156	.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 Year to Date	2 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	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 Year to Date	2 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	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	4,954,549	XXX	4,954,549	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open				Cash Instrument(s) Held			
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
125896A*1	CMS Energy 125896BE9	2	15,000,000	15,137,639	15,335,976	10/27/2014	12/20/2019	Deutsche Bank .....	.72,276	.72,276	50185V-AA-1	LCOM 2014-909 A	1FM .....	.15,065,363	.15,263,700
251799A*3	Devon Energy 251799AA0	2	15,000,000	15,467,566	16,420,404	10/23/2014	12/20/2019	Morgan Stanley .....	.70,558	.70,558	06539L-AZ-3	BN 2018-BN13	1FM .....	.15,397,008	.16,349,846
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,105,290	10,226,762	10/23/2014	12/20/2019	Morgan Stanley .....	.47,039	.47,039	91830M-AA-4	VNDO 2013-PENN A	1FM .....	.10,058,251	.10,179,724
9999999999 - Totals			40,710,495	41,983,142	XXX	XXX	XXX		189,873	189,873	XXX	XXX	XXX	40,520,622	41,793,269

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

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

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 Year To Date	2 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

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0001214	Cedar Park	TX		04/01/2019	3.840	39,130.000	0	62,000.00
0001215	Scottsdale	AZ		05/14/2019	3.950	52,325.000	0	87,300.00
0599999. Mortgages in good standing - Commercial mortgages-all other						91,455.000	0	149,300.00
0899999. Total Mortgages in good standing						91,455.000	0	149,300.00
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						91,455.000	0	149,300.00

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

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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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
000183	Roseville	CA		11/20/2014		2,609,362	0	0	0	0	0	0	0	27,378	0	0	0
000184	Greenville	SC		12/11/2014		13,530,510	0	0	0	0	0	0	0	76,617	0	0	0
000185	Owings Mills	MD		01/29/2015		21,301,843	0	0	0	0	0	0	0	100,477	0	0	0
000187	Newport	KY		03/17/2015		45,585,556	0	0	0	0	0	0	0	186,159	0	0	0
000188	Cincinnati	OH		10/02/2015		20,940,561	0	0	0	0	0	0	0	90,851	0	0	0
000189	Cincinnati	OH		10/02/2015		9,866,787	0	0	0	0	0	0	0	52,122	0	0	0
000190	Cincinnati	OH		10/02/2015		40,947,387	0	0	0	0	0	0	0	213,107	0	0	0
000191	Greenville	SC		12/07/2015		25,400,684	0	0	0	0	0	0	0	106,736	0	0	0
000192	Round Rock	TX		12/18/2015		14,662,500	0	0	0	0	0	0	0	64,754	0	0	0
000193	Santa Monica	CA		06/30/2016		23,627,897	0	0	0	0	0	0	0	162,316	0	0	0
000196	Apex	NC		09/21/2017		13,721,240	0	0	0	0	0	0	0	62,177	0	0	0
000198	Newport	KY		12/19/2017		10,380,350	0	0	0	0	0	0	0	90,264	0	0	0
000199	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	763,925	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	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

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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbol/ Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	Boston	MA	BOSTON CAPITAL SECURITIES INC.	0000000	06/30/2011		(42,225)				
33.3 % PARTNERSHIP INTEREST												
LIMITED LIABILITY COMPANY												
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								(42,225)	0	0	0	0
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

E03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Unrealized Valuation Increase (De- crease)	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State						10 Current Year's Other Than Temporary Impair- ment Recogn- ized	11 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	04/30/2019		0	0	0	0	0	29,568	29,568		0	0	0	82,255
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	0	0	0	0	29,568	29,568	0	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	0	140,600	140,600		0	0	0	128,416
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	04/15/2019	137,045				0	0	137,045	137,045		0	0	0	169,231
ExWorks Capital Fund Fund II	CHICAGO	IL	ExWorks Capital Fund Fund II		09/30/2017	05/06/2019	345,205				0	0	345,205	345,205		0	0	0	523,888
Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Partners 11		04/01/2018	04/29/2019	358,160				0	0	358,160	358,160		0	0	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	0	1,173,133	1,173,133		0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,154,143	0	0	0	0	0	2,154,143	2,154,143	0	0	0	0	1,078,968
4499999. Total - Unaffiliated							2,154,143	0	0	0	0	0	2,183,711	2,183,711	0	0	0	0	1,161,223

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

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							2,154,143	0	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
36176F-2C-1	G2 #765171 4.663% 12/20/61		.06/01/2019	Interest Capitalization	475	.475		.0	1.
36176F-25-0	G2 #765164 3.979% 10/20/61		.06/01/2019	Interest Capitalization	.990	.990		.0	1.
36176F-29-2	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-25-7	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-X5-1	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
31364G-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.06/01/2019	Interest Capitalization	.13,333	.13,333		.0	1.
31364X-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		.06/01/2019	Interest Capitalization	20,022	.20,022		.0	1.
313684-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.
313684-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	5G1
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	ASHTEAD 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	4,982,904	.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 2014-04K1 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	4,979,338	.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
23293-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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
						Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
26442C-AM-6	DUKE ENERGY CAROLINAS 4.250% 12/15/41		.06/21/2019	US BANCORP		1,762,624	1,600,000		1,889
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
30166P-AC-5	Exeter Automobile 20183A ables SER 20183A CL B 3.460% 10/17/22		.04/23/2019	WELLS FARGO	201,000	200,000			1FE
30167L-AA-7	Exeter Automobile 20192A ables SER 20192A CL A 2.930% 07/15/22		.04/16/2019	DEUTSCHE BANK	199,994	200,000			1FE
30291E-AE-4	FREMF 2013-K712 B 3.454% 05/25/45		.04/09/2019	AMHERST SECURITIES GROUP	199,992	200,000			.168
30292H-AW-6	FREMF Mortgage T2014K503 SER(CL 3.159% 10/25/47		.04/29/2019	AMHERST SECURITIES GROUP	154,564	155,000			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
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			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			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			1FM
341081-FV-2	FLORIDA PR & LT CO 2.965% 05/06/22		.05/02/2019	WELLS FARGO	12,000,000	12,000,000			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
36257X-AG-6	GSMS 2019-SOHO B 3.532% 06/15/36		.05/31/2019	GOLDMAN SACHS	7,835,000	7,835,000			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			3FE
411707-AB-8	HNGR 2018-1A A1 4.250% 06/20/48		.06/18/2019	CREDIT SUISSE FIRST BOSTON	.202,129	.198,500			2FE
415864-AM-9	HARSCO CORP 5.750% 07/31/27		.06/12/2019	GOLDMAN SACHS	1,197,000	1,197,000			3FE
42806D-BD-0	HERTZ 2016-44 B 3.290% 07/25/22		.06/26/2019	Cantor Fitzgerald Fixed	5,036,914	5,000,000			1,371
42806D-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		.06/26/2019	DEUTSCHE BANK	1,022,422	1,000,000			345
459200-JX-0	IBM 2.850% 05/13/22		.05/08/2019	J P MORGAN SEC FIXED INC	9,994,600	10,000,000			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			1FE
46289R-AA-3	IRON MOUNTAIN US HLDRGS 5.375% 06/01/26		.06/04/2019	Various	4,296,511	4,392,000			95,692
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29		.05/31/2019	Various	9,484,250	9,188,000			42,431
466365-AA-1	JACK 2019-1A A21 3.982% 08/25/49		.06/28/2019	GUGGENHEIM CAPITAL MARKETS	37,000,000	37,000,000			2FE
46640M-AT-7	JPMKT 2013-3 B3 3.404% 07/25/43		.06/12/2019	BMO CAPITAL MARKETS CORP	4,126,744	4,074,539			1FM
46648H-AY-9	JPMKT 2017-2 B1 3.741% 05/25/47		.04/04/2019	BROWNSTONE INV GROUP LLC	8,064,976	8,048,628			5,856
500760-AR-7	KRAFT FOODS GROUP INC-W/I 6.875% 01/26/39		.06/26/2019	AMHERST SECURITIES GROUP	998,407	830,000			24,093
501044-CT-6	KROGER CO 5.150% 08/01/43		.06/26/2019	CITIGROUP GLOBAL MKTS	1,059,720	1,000,000			21,029
501044-DE-8	KROGER CO 2.650% 10/15/26		.05/30/2019	Various	3,215,041	3,441,000			11,841
52523K-AJ-3	LXS 2006-17 IIIF5 4.971% 11/25/36		.05/01/2019	Interest Capitalization	7,483	7,483			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			1FE
55819M-AG-1	MDPK 2019-35C C 5.131% 04/20/31		.04/25/2019	BANK OF AMERICA SEC	10,000,000	10,000,000			1FE
571676-AD-7	MARS INC 3.875% 04/01/39		.06/20/2019	GOLDMAN SACHS	1,077,818	1,015,000			.9,287
574903-AX-1	MARRIOTT INTERNATIONAL-CL A 4.500% 10/01/34		.06/20/2019	JEFFERIES & CO	2,190,020	2,000,000			20,750
577081-BB-7	MATTEL INC 6.750% 12/31/25		.06/26/2019	Various	5,615,125	5,500,000			174,100
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		.05/22/2019	TD SECURITIES	7,345,000	7,345,000			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
599809-CQ-1	MQMLT 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
61748H-MW-8	MSM SER 20056AR CL 1M1 2.864% 11/25/35		.04/01/2019	BMO CAPITAL MARKETS CORP	200,188	200,000			.106
629377-CX-6	NRG ENERGY INC 3.750% 06/15/24		.05/20/2019	CREDIT SUISSE FIRST BOSTON	4,998,550	5,000,000			2FE
62954H-AA-6	NXPJ 3.875% 06/18/26		.06/11/2019	GOLDMAN SACHS	19,992,800	20,000,000			0
64110L-AT-3	NETFLIX INC 5.875% 11/15/28		.04/26/2019	Tax Free Exchange	3,400,000	3,400,000			89,333
655844-CG-0	NORFOLK SOUTHERN CORP 4.100% 05/15/49		.04/29/2019	CITIGROUP GLOBAL MKTS	4,963,200	5,000,000			0
678858-BU-4	OKLAHOMA GAS & ELECTRIC 3.300% 03/15/30		.06/13/2019	MITSUBISHI UFJ SECURITIES	13,974,940	14,000,000			3,667
68233J-AS-3	ONCOR ELECTRIC DELIVERY 5.300% 06/01/42		.06/21/2019	US BANCORP	5,081,320	4,000,000			14,133
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
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
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
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
701094-AN-4	PARKER HANNIFIN 3.250% 06/14/29		.06/05/2019	BARCLAYS	6,978,090	7,000,000			0
701094-AP-9	PARKER HANNIFIN 4.000% 06/14/49		.06/05/2019	BARCLAYS	1,970,080	2,000,000			0
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
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
718546-AK-0	PHILLIPS 66 4.650% 11/15/34		.06/20/2019	JEFFERIES & CO	3,892,840	3,500,000			17,631
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
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		.05/01/2019	Interest Capitalization	.75	.75			0
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		.06/27/2019	Various	2,981,502	2,670,000			38,368
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		.04/03/2019	BARCLAYS	2,994,780	3,000,000			0
78413M-AA-6	SFAVE 2015-5AVE A1 3.872% 01/05/43		.04/01/2019	BANK OF AMERICA SEC	218,728	220,000			.47

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative 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	TRWII 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	WIRKO 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	WFMBS 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	NORDORB 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	AIGM 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	ALTRICE 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	BSPRT 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-AO-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 L120131A 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 BB 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-AO-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		
039710-AJ-8	GPT RE LTD PF 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		.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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative 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		995,000	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	JPM 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	JPM 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	MENTIVE 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	JPM FUNDS RECAP		245,000	.250,000	0	4FE
69431E-BK-9	PACIFIC LIFE CORP DIP-TL 1L 12/31/20		.04/05/2019	JPM 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	JPM FUNDS RECAP		248,750	.250,000	0	4FE
89364M-BP-8	TRANSIGM INC TL F 1L 06/09/23		.05/03/2019	NOMURA SECURITIES INTERNATIONA		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	JPM 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 issues0

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	Total Change in Book/ Foreign Exchange Change in Book	15										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recognized	(11 + 12 - 13)	Total Foreign Exchange Change in Book	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/Market Indicator (a)			
..36176F-2C-1	G2 #765171 4.663% 12/20/61		05/01/2019	Paydown			231,808	231,808	251,560	0	232,527	0	(719)	0	231,808	0	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	0	2,427,141	0	(16,287)	0	(16,287)	0	2,410,854	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	0	.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	0	.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	0	.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	0	.12,476	0	(226)	0	(226)	0	.12,250	0	0	0	.194	10/20/2043	1	
Government National Mortgage Association					Government National Mortgage Association					Government National Mortgage Association					Government National Mortgage Association					Government National Mortgage Association				
..36179O-II3-1	4.000% 12/20/44		06/01/2019	Paydown			10,927	10,927	11,100	0	11,095	0	(168)	0	(168)	0	10,927	0	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	0	190,686	0	7,093	0	7,093	0	197,780	0	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	0	.296	0	(13)	0	(13)	0	.283	0	0	0	0	8	09/15/2032	1
..36202K-2S-3	G2 # 8884 4.125% 12/20/21		06/01/2019	Paydown			.160	.160	.164	0	.155	0	.4	0	.4	0	.160	0	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	0	.122	0	.6	0	.6	0	.128	0	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	0	.2,076	0	.93	0	.93	0	.2,169	0	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	0	.2,689	0	.113	0	.113	0	.2,801	0	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	0	.741	0	.27	0	.27	0	.768	0	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	0	.281	0	.16	0	.16	0	.297	0	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	0	.1,447	0	.50	0	.50	0	.1,498	0	0	0	0	22	01/20/2021	1
..36202K-XR-1	G2 # 8784 4.000% 01/20/26		06/01/2019	Paydown			.155	.155	.158	0	.147	0	.8	0	.8	0	.155	0	0	0	0	2	01/20/2026	1
..36202K-ZO-1	G2 # 8851 4.125% 10/20/21		06/01/2019	Paydown			.1,827	.1,827	.1,891	0	.1,784	0	.43	0	.43	0	.1,827	0	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	0	.895	0	.20	0	.20	0	.915	0	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	0	.2,076	0	.44	0	.44	0	.2,120	0	0	0	0	67	05/15/2023	1
..36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2019	Paydown			.276	.276	.253	0	.264	0	.12	0	.12	0	.276	0	0	0	0	9	05/15/2023	1
..36204L-IIF-4	GNMA # 373346 7.500% 06/15/22		06/01/2019	Paydown			.98	.98	.90	0	.95	0	.4	0	.4	0	.98	0	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	0	.294	0	(4)	0	(4)	0	.290	0	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	0	.252	0	(11)	0	(11)	0	.251	0	0	0	0	8	12/15/2026	1
..36204T-TD-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2019	Paydown			.2,289	.2,289	.2,266	0	.2,273	0	.16	0	.16	0	.2,289	0	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	0	.581	0	.17	0	.17	0	.598	0	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	0	.452	0	.3	0	.3	0	.455	0	0	0	0	15	06/15/2024	1
..36205G-OH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2019	Paydown			.963	.963	.953	0	.956	0	.7	0	.7	0	.963	0	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	0	.248	0	0	0	0	0	.248	0	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	0	.3,221	0	(48)	0	(48)	0	.3,173	0	0	0	0	118	02/15/2026	1
..36206J-J6-2	GNMA 30 YR # 412385 7.500% 04/15/26		06/01/2019	Paydown			.190	.190	.184	0	.186	0	.4	0	.4	0	.190	0	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	0	.136	0	0	0	0	0	.136	0	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	0	.278	0	0	0	0	0	.278	0	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	0	.1,763	0	.4	0	.4	0	.1,768	0	0	0	0	55	02/15/2026	1
..36206P-PII-4	GNMA 30 YR # 417237 7.500% 02/15/26		04/01/2019	Paydown			.9,471	.9,471	.9,477	0	.9,465	0	.6	0	.6	0	.9,471	0	0	0	0	237	02/15/2026	1
..36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2019	Paydown			.3,173	.3,173	.3,221	0	.3,221	0	(48)	0	(48)	0	.3,173	0	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	0	.923	0	(3)	0	(3)	0	.920	0	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	0	.129	0	0	0	0	0	.129	0	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	0	.728	0	(1)	0	(1)	0	.727	0	0	0	0	23	09/15/2026	1
..36207K-B4-1	GNMA 30 YR # 433859 6.500% 09/15/28		06/01/2019	Paydown			.669	.669	.678	0	.674	0	(6)	0	(6)	0	.669	0	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	0	.142	0	(1)	0	(1)	0	.140	0	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	0	.13	0	0	0	0	0	.13	0	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	0	.856	0	(5)	0	(5)	0	.851	0	0	0	0	27	12/15/2026	1
..36207U-08-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2019	Paydown			.232	.232	.233	0	.232	0	0	0	0	0	.232	0	0	0	0	7	11/15/2026	1
..36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2019	Paydown			.112	.112	.113	0	.112	0	(1)	0	(1)	0	.112	0	0	0	0	4	11/15/2026	1
..36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2019	Paydown			.270	.270	.270	0	.270	0	0	0	0	0	.270	0	0	0	0	8	02/15/2027	1
..36208D-VP-7	GNMA 30																							

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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)	
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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol/ Market Indicator (a)		
..36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2019	Paydown			180	.179	.180	.0	.1	.0	.0	.0	.0	.0	.0	.0	.0	.0	..11/15/2029	1	
..36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2019	Paydown			.546	.546	.546	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..05/15/2029	1	
..36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2019	Paydown			1,203	1,220	1,213	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..12/15/2028	1	
..36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2019	Paydown			.536	.536	.536	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..05/15/2029	1	
..36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2019	Paydown			.419	.419	.419	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..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	.186	.0	.1	.0	.0	.0	.0	.0	.0	.0	.0	..33	1	
..36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2019	Paydown			.521	.521	.521	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..14	1	
..36211U-TJ-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2019	Paydown			.848	.848	.843	.844	.0	.4	.0	.4	.0	.0	.0	.0	.0	.0	..27	1	
..36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2019	Paydown			.919	.919	.922	.920	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..29	1	
..36225A-IIB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2019	Paydown			.804	.804	.811	.807	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..24	1	
..36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2019	Paydown			1,728	1,728	1,728	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	..56	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	.0	.0	.0	.0	.0	..13	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	.0	.0	.0	.0	.0	..13	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	.0	.0	.0	.0	.0	..4	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	.0	.0	.0	.0	.0	..5	1	
..36225C-E2-8	GNMA ARM # 80152 4.000% 01/20/28		06/01/2019	Paydown			1,963	1,963	1,955	.1853	.0	.110	.0	.110	.0	.0	.0	.0	.0	.0	..28	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	.0	.0	.0	.0	.0	..5	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	.0	.0	.0	.0	.0	..1	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	.0	.0	.0	.0	.0	..12	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	.0	.0	.0	.0	.0	..9	1	
..36225D-NS-9	G2AR # 81300 4.125% 04/20/35		06/01/2019	Paydown			.266	.266	.264	.264	.0	.2	.0	.2	.0	.0	.0	.0	.0	.0	..5	1	
..36230R-NU-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	0	..20,905	1	
..36230U-YF-0	G2 # 710059 4.500% 11/20/60		04/01/2019	Paydown			.39,721	.39,721	.42,757	.39,598	.0	.123	.0	.123	.0	.0	.0	0	0	0	..299	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	0	..3,660	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	.0	.0	.0	.0	0	..192	1	
..38376G-FV-7	GNR 2010-28 10 1.595% 01/16/52		06/01/2019	Paydown			0	0	.437	.257	.0	(257)	.0	(257)	.0	0	0	0	0	0	0	..47	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	0	0	0	0	0	0	..136	1
..38376G-ID-8	GNR 2010 122 10 0.295% 02/16/44		06/01/2019	Paydown			0	0	.776	.255	.0	(255)	.0	(255)	.0	0	0	0	0	0	0	..119	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	0	..2,284	1	
..38378B-DB-2	GNR 2012-23 10 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	0	..2,316	1	
..38378B-DY-2	GNR 2012-22 10 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	0	..266	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	0	0	0	0	0	..24	1	
..38378B-TK-5	GNR 2012-53 10 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	0	..29,247	1	
..38378B-DQ-9	GNR 2013 46 10 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	0	..21,883	1	
..38378B-YB-9	GNR 2013-105 10 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	0	..3,902	1	
..38378N-K5-5	GNR 2014-73 10 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	0	..751	1	
..38378N-F9-9	GNR 2014-50 10 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	0	..3,779	1	
..38378X-SP-2	GNR 2015-9 10 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	0	..69,585	1	
..38378X-FU-0	GNR 2014-112 10 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	0	..1,170	1	
..38378X-SH-5	GNR 2014-143 10 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	0	..35,013	1	
..38378X-4K-1	GNR 2015-160 10 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	0	..238	1	
..38379K-X6-0	GNR 2015-145 10 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	0	..508	1	
..38379U-RP-3	GNR 2016-70 10 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	0	..2,797	1	
..38379U-TJ-5	GNR 2016-72 10 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	0	..648	1	
..38379U-IM-4	GNR 2016-86 10 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	0	..773	1	
..690353-2B-2	OPIC 2.078% 05/15/24		05/16/2019		Redemption	100,000		208,333	208,333	208,333	0	0	0	0	0	0	0	0	0	0	..2,498	1	
..690353-3C-9	OPIC AGENCY DEBENTURES 2.335% 05/15/24		05/15/2019		Redemption	100,000		113,636	113,636	113,636	0	0	0	0	0	0	0	0	0	0	..1,363	1	
..690353-09-5	OPIC 2.335% 10/10/25		04/10/2019		Redemption	100,000		260,414	260,414	260,414	0	0	0	0	0	0	0	0	0	0	..3,099	1	
..690353-H9-1	OPIC US Agency Floating Rate 2.335%		09/15/2022		Redemption	100,000		186,550	186,550	186,550	0	0	0	0	0	0	0	0	0	0	..2,254	1	
..690353-M8-7	OPIC 2.335% 02/15/28		05/15/2019		Redemption	10																	

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.912810-SF-6	U S TREASURY 3.00% 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	2,000,993	1,750,826	0	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
05999999. 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			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	2FF
10999999. 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
17999999. 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	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
	FREDDIE MAC STRIP 290 290 200 2.000%																				
.31283C-AH-9	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-6E-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
	FREDDIE MAC STRIP 270 SER 270 CL 300																				
.3128H8-II7-6	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	26,606	26,606	0	(342)	0	(342)	0	26,264	0	0	0	491	05/01/2024	1
.3128P7-AB-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-9	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-MF-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-OX-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
.3128PP-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-P8-6	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-VD-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 # L10087 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 # L10160 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 # 1B7188 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 # 1Q0119 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
.312903-5X-1	FHLMC - CMO - 174 Z 10.00% 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-GNNA 7 B 3.304																				

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

SCHEDULE D - PART 4

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1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
31335-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2019	Paydown		204	204	206	205	0	0	(1)	0	0	204	0	0	0	0	0	0	0	0	09/01/2025	1		
31335-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2019	Paydown		751	714	729	722	0	0	22	0	0	751	0	0	0	0	0	0	0	0	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	0	(560)	0	0	(560)	0	0	15,488	0	0	0	0	0	0	0	07/20/2023	1	
313374-GF-7	FHG 27 FC 3.625% 03/25/24		06/01/2019	Paydown	2,696	2,696	2,696	2,696	0	0	0	0	0	0	0	2,696	0	0	0	0	0	0	0	03/25/2024	1		
FHLMC STRUCTURED PASS THROUGH T-7 A5 6.773%																											
3133TA-ZY-1	08/25/28		06/01/2019	Paydown		887	887	894	881	0	0	6	0	0	887	0	0	0	0	0	0	0	0	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	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	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	0	(155)	0	0	(155)	0	0	2,573	0	0	0	0	0	0	0	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	0	0	0	0	0	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	0	0	0	0	0	06/01/2021	1			
313649-P8-5	FNR 2012-12 AH 2.500% 02/25/32		06/01/2019	Paydown	182,410	182,410	180,130	180,480	0	0	1,929	0	0	182,410	0	0	0	0	0	0	0	0	02/25/2032	1			
31364B-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2019	Paydown	113,743	113,743	108,980	110,202	0	0	3,541	0	0	113,743	0	0	0	0	0	0	0	0	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	0	(11,064)	0	0	(11,064)	0	0	608,214	0	0	0	0	0	0	0	03/25/2042	1	
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2019	Paydown	733	733	746	744	0	0	(11)	0	0	(11)	0	0	733	0	0	0	0	0	0	0	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	0	(1,269)	0	0	(1,269)	0	0	64,316	0	0	0	0	0	0	0	05/01/2023	1	
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2019	Paydown	454	454	460	456	0	0	(2)	0	0	(2)	0	0	454	0	0	0	0	0	0	0	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	0	0	0	0	0	11/01/2024	1			
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2019	Paydown	374	374	377	375	0	0	(1)	0	0	(1)	0	0	374	0	0	0	0	0	0	0	06/01/2025	1	
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2019	Paydown	1,246	1,246	1,236	1,236	0	0	10	0	0	10	0	0	1,246	0	0	0	0	0	0	0	06/01/2025	1	
31374T-SN-5	FNMA # 324053 7.500% 09/01/25		06/01/2019	Paydown	68	68	68	68	0	0	0	0	0	68	0	0	68	0	0	0	0	0	0	0	09/01/2025	1	
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2019	Paydown	177	177	183	179	0	0	(2)	0	0	(2)	0	0	177	0	0	0	0	0	0	0	01/01/2023	1	
313742-B3-4	FHIS K009 X1 1.427% 08/25/20		06/01/2019	Paydown	0	0	0	0	0	0	155,196	0	0	(33,719)	0	0	0	0	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	0	2,712	0	0	2,712	0	0	381,949	0	0	0	0	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	0	3	0	0	3	0	0	10,370	0	0	0	0	0	0	0	0	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	0	(7,065)	0	0	(7,065)	0	0	672,314	0	0	0	0	0	0	0	0	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	0	204	0	0	204	0	0	199,397	0	0	0	0	0	0	0	0	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	0	(10,709)	0	0	(10,709)	0	0	123,253	0	0	0	0	0	0	0	0	12/15/2040	1
3137AN-OX-6	FHR 4027 AB 4.000% 12/15/40		04/25/2019	Various	3,345,364	3,345,364	3,216,696	3,495,643	0	0	(19,343)	0	0	(19,343)	0	0	3,467,068	0	0	0	0	0	0	0	0	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	0	(2,498)	0	0	(2,498)	0	0	29,789	0	0	0	0	0	0	0	0	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.481% 01/25/22		06/01/2019	Paydown	0	0	0	0	0	0	17,100	0	0	(5,231)	0	0	0	0	0	0	0	0	0	0	0	0	
3137AS-NK-6	FHIS K019 X1 1.748% 03/25/22		06/01/2019	Paydown	0	0	0	0	0	0	57,853	0	0	(19,911)	0	0	(19,911)	0	0	0	0	0	0	0	0	0	0
3137AV-XP-7	FHR K022 X1 1.349% 07/25/22		06/01/2019	Paydown	0	0	0	0	0	0	6,144	0	0	(2,275)	0	0	(2,275)	0	0	0	0	0	0	0	0	0	0
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2019	Paydown	92,582	92,582	86,239	88,354	0	0	4,228	0	0	4,228	0	0	92,582	0	0	0	0	0	0	0	0	0	0
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2019	Paydown	571,250	571,250	564,645	566,801	0	0	4,449	0	0	4,449	0	0	571,250	0	0	0	0	0	0	0	0	10/15/2040	1
3137BC-GT-6	FHR 4361 IV 3.500% 05/15/44		06/01/2019	Paydown	3,289	3,289	3,263	3,272	0																		

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SCHEDULE D - PART 4

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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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)				
..3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2019	Paydown		83,302	.87,467	.87,155	0	..(3,853)	0	0	..(3,853)	0	0	0	0	0	0	0	09/01/2043	1			
..3138EQ-GE-6	FN #AL7396 4.217% 02/01/37		06/01/2019	Paydown		.6,888	.7,223	.7,213	0	..(325)	0	0	..(325)	0	0	0	0	0	0	0	.127	02/01/2037	1		
..3138L-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2019	Paydown		.38,120	.38,606	.37,345	0	.775	0	0	.775	0	0	0	0	0	0	0	0	.442	08/01/2023	1	
..3138MC-YG-7	FN AP8820 3.500% 11/01/32		06/01/2019	Paydown		241,689	.258,456	.255,092	0	..(13,403)	0	0	..(13,403)	0	0	0	0	0	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	.351,757	0	.399	0	0	.399	0	0	0	0	0	0	0	0	.4,727	11/01/2032	1	
..3138MR-YB-8	FN A09734 3.500% 01/01/33		06/01/2019	Paydown		.228,525	.228,379	.241,237	0	..(12,712)	0	0	..(12,712)	0	0	0	0	0	0	0	0	.3,454	01/01/2033	1	
..3138W-22-0	FN AR7991 3.500% 03/01/33		06/01/2019	Paydown		.236,113	.252,493	.249,284	0	..(13,172)	0	0	..(13,172)	0	0	0	0	0	0	0	0	.3,441	03/01/2033	1	
..3138W-JV-3	FN A50275 3.000% 08/01/33		06/01/2019	Paydown		.148,833	.148,670	.148,646	0	.186	0	0	.186	0	0	0	0	0	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	1,614,608	0	..(49,356)	0	0	..(49,356)	0	0	0	0	0	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	.239,568	.239,333	0	..(11,697)	0	0	..(11,697)	0	0	0	0	0	0	0	0	.3,770	08/01/2046	1	
..313900-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2019	Paydown		.152	.152	.152	0	0	0	0	0	0	0	0	0	0	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	0	..(9)	0	0	0	0	0	0	0	0	.11	01/01/2040	1
..313920-YH-7	FNW 2001-II2 AS5 6.473% 10/25/31		06/01/2019	Paydown		.40	.40	.40	.40	0	0	0	0	0	0	0	0	0	0	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	.17,612	0	.995	0	0	.995	0	0	0	0	0	0	0	0	.420	09/15/2032	1	
..31393A-S4-0	FNR 2003-II5 A 2.624% 04/25/33		05/25/2019	Paydown		.726	.726	.726	0	0	0	0	0	0	0	0	0	0	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	0	..(3,880)	0	0	0	0	0	0	0	.1,040	04/25/2043	1FE	
..31393E-LQ-0	FNW 2003-II12 2A6 5.000% 06/25/43		06/01/2019	Paydown		.108,146	.108,146	.107,144	0	1,003	0	0	1,003	0	0	0	0	0	0	0	0	.2,277	06/25/2043	1	
..31393G-3L-6	FREDEI MAC - OMO 2531 Z 5.500% 12/15/32		06/01/2019	Paydown		.27,762	.27,762	.25,789	.26,685	0	.1,078	0	0	.1,078	0	0	0	0	0	0	0	.649	12/15/2032	1	
..31393U-A6-0	FNW 2003-II19 1A7 5.620% 11/25/33		06/01/2019	Paydown		.640,643	.640,643	.649,141	.663,420	0	..(22,777)	0	0	..(22,777)	0	0	0	0	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	0	..(17,274)	0	0	0	0	0	0	0	.2,879	01/25/2035	1	
..31394M-CM-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	0	..(4,108)	0	0	0	0	0	0	0	.12,405	11/15/2033	1	
..31394R-JV-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	0	..(1,144)	0	0	0	0	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	0	.722	0	0	0	0	0	0	0	.1,065	03/15/2034	1	
..31396D-6F-1	FN 2009-69 PB 5.000% 09/25/39		06/01/2019	Paydown		.153,502	.153,502	.166,837	.178,073	0	..(24,571)	0	0	..(24,571)	0	0	0	0	0	0	0	.3,388	09/25/2039	1	
..31396Q-KJ-7	FN 2009-52 AJ 4.000% 07/25/24		06/01/2019	Paydown		.13,232	.13,232	.13,813	.13,375	0	..(143)	0	0	..(143)	0	0	0	0	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	0	..(3,872)	0	0	0	0	0	0	0	.606	05/15/2036	1	
..31397N-LM-5	FN 2009-11 NB 5.000% 03/25/29		06/01/2019	Paydown		.87,506	.87,506	.96,859	.91,202	0	..(3,695)	0	0	..(3,695)	0	0	0	0	0	0	0	.1,818	03/25/2029	1	
..31397O-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	0	..(729)	0	0	0	0	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	0	.26	0	0	0	0	0	0	0	.1,107	07/25/2019	1	
..31398F-GL-9	FN 2009-81 CB 5.000% 10/25/24		06/01/2019	Paydown		.145,462	.145,462	.151,781	.145,656	0	..(193)	0	0	..(193)	0	0	0	0	0	0	0	.3,094	10/25/2024	1	
..31398F-XA-4	FN 2009-95 BY 4.000% 11/25/24		06/01/2019	Paydown		.44,569	.44,569	.44,569	.42,633	0	.686	0	0	.686	0	0	0	0	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	0	.4	0	0	0	0	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	0	4,176	0	0	0	0	0	0	0	.195,547	08/25/2019	1	
..31398K-E6-3	FHR 3581 D2 4.500% 10/15/29		06/01/2019	Paydown		.49,501	.49,501	.49,393	.49,408	0	.93	0	0	.93	0	0	0	0	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	0	.401	0	0	0	0	0	0	0	.5,665	12/15/2024	1	
..31398L-H9-5	FHR 3627 OH 4.000% 01/15/25		06/01/2019	Paydown		.250,582	.250,582	.263,659	.254,401	0	..(3,819)	0	0	..(3,819)	0	0	0	0	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	0	.378	0	0	0	0	0	0	0	.4,159	01/15/2025	1	
..31398M-BZ-8	FNMA 2010-B 4.000% 02/25/25		06/01/2019	Paydown		.99,469	.99,469	.95,180	.98,035	0	1,435	0	0	1,435	0	0	0	0	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	0	1,283	0	0	0	0	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	0	..(1,288)	0	0	0	0	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	0	..(5,898)	0	0	0	0	0	0	0	.7,211	09/25/2025	1	
..31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2019	Paydown		.55,620	.55,620	.54,821	.55,297	0	.324	0	0	.324	0	0	0	0	0	0	0	.927	05/25/2025	1	
..31398R-CQ-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2019	Paydown		.124,765	.124,765	.112,483	.121,166	0	3,599	0	0	3,599	0	0	0	0	0	0	0	.1,861	05/25/2025	1	
..31398R-H6-6	FHR 3640 GM 4.000% 03/15/25		06/01/2019	Paydown		.433,059	.433,059	.427,646	.430,900	0	2,159	0	0	2,159											

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)			
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Temporar y Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2019	Paydown		9,278	9,439	9,400	0	0	(123)	0	0	0	0	0	0	0	0	0	0	0	0	0
31405O-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2019	Paydown		7,727	7,862	7,829	0	0	(102)	0	0	0	0	0	0	0	0	0	0	0	0	0
31405O-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2019	Paydown		1,623	1,623	1,644	0	0	(22)	0	0	0	0	0	0	0	0	0	0	0	0	0
31406B-KX-7	FNARM # 805010 4.760% 01/01/35		06/01/2019	Paydown		453	454	449	0	0	4	0	0	0	0	0	0	0	0	0	0	0	0	0
31406N-YU-2	FNMA # 815223 4.300% 01/01/35		06/01/2019	Paydown		5,937	6,193	6,181	0	0	(244)	0	0	0	0	0	0	0	0	0	0	0	0	0
31407S-LU-4	FNMA # 839239 4.510% 09/01/35		06/01/2019	Paydown		1,250	1,250	1,318	0	0	(67)	0	0	0	0	0	0	0	0	0	0	0	0	0
3140F8-VR-5	FN BD1523 3.500% 06/01/46		06/01/2019	Paydown		282,920	282,920	298,193	0	0	(14,642)	0	0	0	0	0	0	0	0	0	0	0	0	0
3140H-K-2H-0	FN BK1675 4.000% 10/01/48		06/01/2019	Paydown		58,635	58,635	59,661	0	0	(1,026)	0	0	0	0	0	0	0	0	0	0	0	0	0
3140J6-GR-2	FN BM2007 4.000% 09/01/48		06/26/2019	BARCLAYS		2,816,318	2,720,670	2,766,156	0	0	73	0	0	0	0	0	0	0	0	0	0	0	0	0
3140J6-GR-2	FN BM2007 4.000% 09/01/48		06/01/2019	Paydown		140,178	140,522	142,521	0	0	(2,343)	0	0	0	0	0	0	0	0	0	0	0	0	0
3140J6-AM-7	FN BN0011 4.000% 08/01/48		06/01/2019	Paydown		87,273	88,841	88,841	0	0	(1,568)	0	0	0	0	0	0	0	0	0	0	0	0	0
3140J6-VT-8	FN BN0657 4.000% 09/01/48		06/01/2019	Paydown		587,282	587,282	588,544	0	0	(1,262)	0	0	0	0	0	0	0	0	0	0	0	0	0
3140JJ-EX-3	FN BN1940 4.000% 10/01/48		06/01/2019	Paydown		1,155,360	1,160,505	1,160,457	0	0	(5,097)	0	0	0	0	0	0	0	0	0	0	0	0	0
31412E-OK-0	FNMA # 922674 4.888% 04/01/36		06/01/2019	Paydown		2,217	2,217	2,314	0	0	(98)	0	0	0	0	0	0	0	0	0	0	0	0	0
31412S-PL-3	FN # 933427 5.000% 03/01/38		06/01/2019	Paydown		1,869	1,869	1,879	0	0	(8)	0	0	0	0	0	0	0	0	0	0	0	0	0
31414M-4W-3	FNMA # 970373 5.000% 11/01/23		06/01/2019	Paydown		12,371	12,912	12,638	0	0	(267)	0	0	0	0	0	0	0	0	0	0	0	0	0
31414S-PA-5	FN # 974817 5.000% 04/01/23		06/01/2019	Paydown		90,426	94,382	92,211	0	0	(1,785)	0	0	0	0	0	0	0	0	0	0	0	0	0
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2019	Paydown		4,226	4,307	4,295	0	0	(69)	0	0	0	0	0	0	0	0	0	0	0	0	0
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2019	Paydown		5,504	5,745	5,614	0	0	(110)	0	0	0	0	0	0	0	0	0	0	0	0	0
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2019	Paydown		1,059	1,059	1,121	0	0	(30)	0	0	0	0	0	0	0	0	0	0	0	0	0
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2019	Paydown		102,318	102,318	103,948	0	0	(896)	0	0	0	0	0	0	0	0	0	0	0	0	0
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2019	Paydown		63,198	64,274	63,722	0	0	(524)	0	0	0	0	0	0	0	0	0	0	0	0	0
31417C-OF-5	FN AB5853 3.000% 08/01/32		06/01/2019	Paydown		348,661	348,661	346,676	0	0	1,985	0	0	0	0	0	0	0	0	0	0	0	0	0
31417C-RB-2	FN AB5910 3.000% 08/01/32		06/01/2019	Paydown		840,559	840,559	839,832	0	0	727	0	0	0	0	0	0	0	0	0	0	0	0	0
31417C-UU-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2019	Paydown		292,873	292,873	292,316	0	0	557	0	0	0	0	0	0	0	0	0	0	0	0	0
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2019	Paydown		66,420	66,420	70,119	0	0	(3,700)	0	0	0	0	0	0	0	0	0	0	0	0	0
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2019	Paydown		79,426	79,426	79,337	0	0	89	0	0	0	0	0	0	0	0	0	0	0	0	0
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2019	Paydown		99,050	99,050	101,186	0	0	(1,101)	0	0	0	0	0	0	0	0	0	0	0	0	0
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2019	Paydown		188,907	188,907	190,501	0	0	(700)	0	0	0	0	0	0	0	0	0	0	0	0	0
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2019	Paydown		55,278	55,278	55,969	0	0	(311)	0	0	0	0	0	0	0	0	0	0	0	0	0
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2019	Paydown		43,252	43,252	44,495	0	0	(648)	0	0	0	0	0	0	0	0	0	0	0	0	0
31418A-ID-6	FN MA1543 3.500% 08/01/33		06/01/2019	Paydown		195,929	195,929	201,439	0	0	(4,572)	0	0	0	0	0	0	0	0	0	0	0	0	0
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2019	Paydown		687,609	687,609	686,105	0	0	1,484	0	0	0	0	0	0	0	0	0	0	0	0	0
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		06/01/2019	Paydown		379,015	379,015	384,404	0	0	(5,262)	0	0	0	0	0	0	0	0	0	0	0	0	0
31418H-JL-2	FNMA # AD0266 5.500% 09/01/22		06/01/2019	Paydown		91,767	91,767	96,900	0	0	(2,153)	0	0	0	0	0	0	0	0	0	0	0	0	0
31419A-Y2-4	FN # AE0727 4.000% 10/01/20		06/01/2019	Paydown		1,153	1,153	1,204	0	0	(11)	0	0	0	0	0	0	0	0	0	0	0	0	0
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2019	Paydown		59,468	59,468	60,490	0	0	(564)	0	0	0	0	0	0	0	0	0	0	0	0	0
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/04/2019	Redemption 100,000		171,551	171,551	171,551	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/05/2019	Redemption 100,000		45,570	45,570	45,570	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
34074M-KC-4	MEAG TXB PLT 6.655% 04/01/57		06/01/2019	Various		75,658	75,65																	

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS T1F SERIES B 6.260% 12/01/39		06/01/2019	Various	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	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	100,000	1,005,000	1,005,000	1,005,000	0	0	0	0	0	1,005,000	0	0	0	0	13,790	08/15/2022	1FE...
..76252P-HJ-1	RIB FLOATER TRUST 2.750% 07/01/22		04/01/2019	Redemption	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	924	07/01/2022	1FE...
..914119-0Z-8	UNIV CINCINNATI OH HIGH ED 4.867% 06/01/19		06/01/2019	Maturity	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	24,335	06/01/2019	1FE...
..92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		05/03/2019	Redemption	100,000	63,975	63,975	63,975	0	0	0	0	0	63,975	0	0	0	0	982	10/25/2043	1FE...
..92812U-03-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		06/01/2019	Redemption	100,000	118,083	118,083	118,083	0	0	0	0	0	118,083	0	0	0	0	2,096	12/25/2043	1FE...
..92812U-04-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		06/01/2019	Paydown	379,256	379,256	379,256	379,256	0	0	0	0	0	379,256	0	0	0	0	5,462	10/25/2037	1FE...
..92812U-05-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		06/01/2019	Redemption	100,000	519,030	519,878	512,791	0	6,239	0	6,239	0	519,030	0	0	0	0	6,808	06/25/2042	1FE...
..92812U-06-8	VIRGINIA ST HSG DEV AUTH 2016-A A 3.100% 06/25/41		06/01/2019	Redemption	100,000	153,398	153,398	153,398	0	0	0	0	0	153,398	0	0	0	0	1,890	06/25/2041	1FE...
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		05/03/2019	Redemption	100,000	121,057	121,057	121,057	0	0	0	0	0	121,057	0	0	0	0	(2,214)	08/25/2042	1FE...
..93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN 2.900% 09/15/37		06/15/2019	Call	100,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	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	100,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	0	58	04/01/2046	1FE...	
3199999. Subtotal - Bonds - U.S. Special Revenues						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)	813,986	XXX	XXX
..PINEBR-ID-6	PINEBRIDGE 6.000% 12/31/31		05/09/2019	Redemption	100,000	1,239,602	1,239,602	555,936	0	0	0	0	0	1,239,602	0	0	0	0	14,013	12/31/2031	5G1...
..000780-GR-1	AMAC 2003-6 144 5.500% 05/25/33		06/01/2019	Paydown	41,667	41,667	35,938	35,585	0	6,083	0	6,083	0	41,667	0	0	0	0	955	05/25/2033	1FM...
..00079C-AC-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	0	37	12/25/2031	1FM...
..00165A-AC-5	AMC ENTERTAINMENT INC 5.875% 02/15/22		04/22/2019	Call	101,4690	9,406,176	9,270,000	9,390,510	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	0	1,157	02/14/2035	1FE...
..00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		06/01/2019	Paydown	91,365	91,365	91,327	91,824	0	(459)	0	(459)	0	91,365	0	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	0	126	04/25/2035	1FM...
..006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2019	Paydown	33,285	33,542	17,895	0	(257)	0	(257)	0	33,285	0	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	0	3,003	0	3,003	0	76,791	0	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	24,560	0	207	0	207	0	24,767	0	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	0	83	0	83	0	20,296	0	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	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	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	0	1,745	08/25/2046	1FM...
..02148J-AD-9	CIWALT 2006-39CB 144 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	0	1,619	01/25/2037	1FM...
..02151F-AF-6	CIWALT 2007-21CB 146 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	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	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	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	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	Security Withdrawal	67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	0	1,080	06/15/2028	1FE...
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		04/24/2019	Redemption	9,672	0	0	0	0	9,672	0	9,672	0	9,672	0	0	0	0	41,126	07/15/2027	1FE...
..023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2019	Redemption	125,974	125,974	125,974	125,974	0	0	0	0	0	125,974	0	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	127,514	127,610	0	1,518	0	1,518	0	129,128	0	0	0	0	2,389	10/01/2026	1FE...	
..0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call	100,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	0	29,320	05/03/2019	1FE...
..02660T-ER-0	AMH 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	0	972		

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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)		
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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	2015-04-17/52			
02666A-AA-6	AH4R 2015-SFR1 A 3.46% 04/17/52		06/01/2019	Paydown		26,924	26,924	26,909	0	0	0	0	0	0	26,924	0	0	0	0	0	04/17/2052	1FE		
02666A-AG-3	AH4R 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	0	04/17/2052	6*	
03066D-AE-6	AMCAR 2016-2 B 2.21% 05/10/21		06/08/2019	Paydown		2,869,602	2,869,602	2,869,555	0	0	0	0	0	0	2,869,602	0	0	0	0	0	0	05/10/2021	1FE	
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		06/01/2019	Paydown		23	23	24	0	0	0	0	0	0	23	0	0	0	0	0	0	12/25/2027	1FM	
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	0	0	0	0	0	921,026	0	0	0	0	0	0	02/01/2046	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2019	Paydown		28,625	28,625	28,566	0	0	0	0	0	0	28,625	0	0	0	0	0	0	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	0	0	0	0	931,231	0	0	0	0	0	0	09/15/2025	4FE
Ascentium Equipm20162A ivable SER 20162A CL																								
04364U-AC-9	A3 1.650% 05/10/22		06/10/2019	Paydown		117,241	117,241	116,925	0	0	0	0	0	0	117,241	0	0	0	0	0	0	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	0	0	0	0	0	0	29,872	0	0	0	0	0	0	03/15/2036	1FE	
05363U-AS-2	AVERT 2014-1A AR 3.680% 04/25/26		04/25/2019	Paydown		1,475,529	1,475,529	1,475,529	0	0	0	0	0	0	1,475,529	0	0	0	0	0	0	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	0	(789)	0	0	0	1,800,000	0	0	0	0	0	0	05/01/2019	2FE
05569A-AB-7	BAI MI LEASING INC 5.523% 05/08/19		05/08/2019	Various		27,945,000	27,945,000	28,127,928	28,002,130	0	0	(57,130)	0	0	0	27,945,000	0	0	0	0	0	0	05/08/2019	1FE
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		06/01/2019	Paydown		595,882	595,882	596,033	590,778	0	0	5,104	0	0	0	595,882	0	0	0	0	0	0	03/10/2033	1FM
05946F-AB-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2019	Paydown		33,286	33,286	20,710	18,602	0	0	14,684	0	0	0	33,286	0	0	0	0	0	0	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1		06/01/2019	Paydown		530	530	530	0	0	0	(5)	0	0	0	530	0	0	0	0	0	0	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2019	Paydown		5,580	5,580	5,423	0	0	0	0	0	0	5,580	0	0	0	0	0	0	10/25/2034	1FM	
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2019	Paydown		39,855	39,855	39,350	0	0	0	0	0	0	39,855	0	0	0	0	0	0	11/25/2035	1FM	
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2019	Paydown		14,151	14,151	13,796	0	0	0	0	0	0	14,151	0	0	0	0	0	0	08/25/2035	1FM	
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2019	Paydown		420,519	420,519	347,921	379,306	0	0	41,213	0	0	0	420,519	0	0	0	0	0	0	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2019	Paydown		659,871	659,871	645,984	673,520	0	0	(13,649)	0	0	0	659,871	0	0	0	0	0	0	03/25/2035	2FM
05948K-ZB-8	BOAA 2005-4 CB2 2.904% 05/25/35		05/01/2019	Paydown		14,006	14,006	12,045	0	0	0	0	0	0	14,006	0	0	0	0	0	0	03/25/2035	1FM	
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2019	Paydown		2,151,177	2,151,177	2,183,237	2,133,022	0	0	18,155	0	0	0	2,151,177	0	0	0	0	0	0	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 4.709% 01/25/36		06/01/2019	Paydown		15,333	15,333	14,849	15,699	0	0	(366)	0	0	0	15,333	0	0	0	0	0	0	01/25/2036	2FM
05950P-AJ-2	BAFC 2006-H 3A2 4.267% 09/20/46		06/01/2019	Paydown		210,843	210,843	213,255	180,869	0	0	14,192	0	0	0	210,843	0	0	0	0	0	0	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2019	Paydown		79,995	79,995	88,124	95,558	0	0	(15,563)	0	0	0	79,995	0	0	0	0	0	0	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 1A5 6.090% 01/25/37		06/01/2019	Paydown		47,917	47,917	73,171	66,804	0	0	(25,758)	0	0	0	47,917	0	0	0	0	0	0	01/25/2037	4FM
06054M-AM-0	BACM 2016-UB10 XA 2.135% 07/15/49		06/01/2019	Paydown		0	0	0	9,547	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	1,580	0	0	0	0	0	0	04/25/2033	1FM	
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2019	Paydown		14,398	14,398	14,334	14,397	0	0	1	0	0	0	14,398	0	0	0	0	0	0	12/15/2022	1FE
10554C-AA-0	BRASKEN AMERICA FINANCE 7.125% 07/22/41		06/04/2019	GOLDMAN SACHS		1,701,650	1,701,650	1,672,500	0	0	0	(1,448)	0	0	0	1,671,052	0	0	0	0	0	0	07/22/2041	2FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/20/2019	Paydown		75,806	75,806	75,806	0	0	0	0	0	0	75,806	0	0	0	0	0	0	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	0	2,576	0	0	0	13,955	0	0	0	0	0	0	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 A1F1 3.570% 01/25/37		06/01/2019	Paydown		1,873	1,873	1,664	763	0	0	1,109	0	0	0	1,873	0	0	0	0	0	0	01/25/2037	1FM
12543P-BK-7	CIHL 2006-21 A15 6.000% 02/25/37		06/01/2019	Paydown		2,535	2,535	28,061	7,479	0	0	(1,606)	0	0	0	2,535	0	0	0	0	0	0	02/25/2037	1FM
12558M-BK-7	CTHE 2003-1 A5 5.480% 07/20/34		06/01/2019	Paydown		542,160	542,160	541,836	552,343	0	0	(10,183)	0	0	0	542,160	0	0	0	0	0	0	07/20/2034	1FM
12559O-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2019	Paydown		6,961	6,961	6,957	6,958	0	0	3	0	0	0	6,961	0	0	0	0	0	0	11/15/2019	6FE
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		06/01/2019	Paydown		865,164	865,164	891,081	874,677	0	0	(9,513)	0	0	0	865,164	0	0	0	0	0	0	02/10/2047	1FM
12591U-AD-5	COMM 2014-UB52 A3 3.472% 03/10/47		06/01/2019	Paydown		548,703	548,703	565,143	554,627	0	0	(5,924)	0	0	0	548,703	0	0	0	0	0	0	03/10/2047	1FM
12591V-AS-6	COMM 2014-CR16 ASB 3.653% 04/10/47		06/01/2019	Paydown		492,649	492,649	507,402	497,990	0	0	(5,341)	0	0	0	492,649	0	0	0	0	0	0	04/10/2047	1FM
12591Y-BA-2	COMM 2014-UB53 ASB 3.367% 06/10/47		06/01/2019	Paydown		129,931	129,931	133,827	131,420	0	0	(1,489)	0	0	0	129,931	0	0	0	0	0	0	06/10/2047	1FM
12592P-BG-7	COMM 2014-UB56 XA 1.088% 12/10/47		06/01/2019	Paydown		0	0	0	14,499	0	0	9,620	0	0	0	(9,620)	0	0	0	0	0	0	01/10/2047	1FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2019	Paydown		35,456	35,456	35,456	35,458	0	0	(32)	0	0	0	35,456	0	0	0	0	0	0	02/10/2044	1FM
12625C-AA-1	COMM 2013-IIWP A1 2.499% 03/10/31		06/01/2019	Paydown		825,391	825,391	803,580	817,674	0	0	7,717	0	0	0	825,391	0	0	0	0	0	0	03/10/2031	1FM
12626B-AE-4	COMM 2013-CR10 A9 3.795% 08/10/46		06/01/2019	Paydown		671,984																		

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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)	
..12649K-AX-5	CSMC 2015-IIWIN1 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	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	0	9,625	02/25/2048	1FM
..12667F-3U-7	CIWALT 2005-J1 IAB 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	0	1,472	02/25/2035	1FM
..12667F-SE-1	CIWALT 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	0	.786	04/25/2035	1FM
..12667F-E6-6	CIWALT 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	0	.657	04/25/2034	1FM
..12667F-JL-0	CIWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2019	Paydown		.60,114	.60,114	.59,981	.60,565	0	.134	0	.134	0	.60,114	0	0	0	0	1,082	07/25/2019	1FM
..12667G-7H-0	CIWALT 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	0	1,892	07/25/2035	1FM
..12667G-AH-6	CIWALT 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	0	2,650	05/25/2035	1FM
..12667G-BD-4	CIWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2019	Paydown		.87,995	.86,244	.86,839	.86,832	0	1,156	0	1,156	0	.87,995	0	0	0	0	2,015	05/25/2035	2FM
..12667G-PV-9	CIWALT 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	0	1,193	07/25/2035	1FM
..12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2019	Paydown		.46,070	.40,162	.39,717	.39,717	0	6,353	0	6,353	0	.46,070	0	0	0	0	1,070	08/25/2035	2FM
..12668A-AL-9	CIWALT 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	0	2,050	10/25/2035	1FM
..12668A-MH-5	CIWALT 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	0	2,869	11/25/2035	1FM
..12668A-NW-1	CIWALT 2005-54CB N11 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	0	2,167	11/25/2035	2FM
..12668B-YF-4	CIWALT 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	0	1,629	05/25/2036	1FM
..12668B-AU-1	CIWHL 2007-4 A5W 4.670% 04/25/47		06/01/2019	Paydown		.24,733	.22,687	.25,340	.24,733	0	(.607)	0	(.607)	0	.24,733	0	0	0	0	511	04/25/2047	1FM
..12669A-HK-7	CIHL 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	0	1,284	11/25/2035	1FM
..12669A-JX-7	CIHL 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	0	.990	11/25/2035	1FM
..12669A-KZ-0	CIHL 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	0	.582	11/25/2035	1FM
..12669F-RG-0	CIHL 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	0	1,055	05/25/2034	1FM
..12669F-UC-5	CIHL 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	0	.320	06/25/2034	1FM
..12669G-W5-6	CIHL 2005-J2 3A14 5.500% 08/25/35		06/01/2019	Paydown		.59,088	.59,077	.54,684	.50,527	0	8,561	0	8,561	0	.59,088	0	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	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	0	152,174	08/20/2020	1FE
..147270-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		06/25/2019	Paydown		.381,391	.381,391	.379,653	.379,653	0	1,738	0	1,738	0	.381,391	0	0	0	0	6,631	10/25/2068	1FE
..149806-AA-9	CAZ 2015-1 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	0	.24	12/10/2023	1FE
..14986D-AH-3	CD 2006-C03 A 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	0	.44,658	10/15/2048	1FM
..15132E-LC-0	CDMC 2005-1 A5 5.310% 10/25/35		06/01/2019	Paydown		.57,326	.57,326	.57,291	.56,712	0	.615	0	.615	0	.57,326	0	0	0	0	1,267	02/18/2035	1FM
..173100-AR-9	CMISI 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	0	101	11/25/2036	1FM
..173100-AR-9	CMISI 2006-6 B1 6.000% 11/25/36		04/01/2019	Paydown		.0	.1,945	.958	.958	0	(1,940)	0	(1,940)	0	.0	0	0	0	0	.21	11/25/2036	5FM
..17310F-AT-2	CMISI 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	0	.180	09/25/2036	1FM
..17312H-AD-1	CMISI 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	0	2,958	06/25/2037	1FM
..17321J-AE-4	CGMT 2013-6C15 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	0	.3,964	09/10/2046	1FM
..17321L-AA-7	CMLT 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	0	.3,340	10/25/2043	1FM
..17322N-AA-2	CMLT 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	0	.4,740	06/25/2044	1FM
..17323E-JB-4	CMLT 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	0	.751	11/25/2044	1FM
..17323M-AA-3	CMLT 2015-A1 A7 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	0	.3,215	07/01/2022	1FM
..18055F-AA-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	0	.175,200	06/15/2019	1FM
..19260M-AA-4	COIN 2017-1 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	0	.1,043	04/25/2047	2FE
Conn Fundin II, 11, 2018A SER 2018A CL A	3.250%		01/15/23			20,180	20,180	20,180	20,180	0	0	0	0	0	20,180	0	0	0	0	.268	01/15/2023	2FE
..20826J-AA-6	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2019	Paydown		.1,455	.1,455	.1,400	.1,416	0	.39	0	.39	0	.1,455	0	0	0	0	.31	06/25/2033	1FM
..225410-FV-1	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2019	Paydown		.135,928	.135,928	.135,403	.135,403	0	.525	0	.525	0	.135,928	0	0	0	0	.2,865	07/25/2033	1FM
..225415-N3-8	CSFB 2004-8 4A3 5.000% 12/25/34		06/01/2019	Paydown		.183,659	.183,659	.177,804	.180,359	0	3,299	0	3,299	0	.183,659	0	0	0	0	.4,523	12/25/2034	1FM
..225458-KM-9	CSFB 2005-3 A16 5.500% 07/25/35		06/01/2019	Paydown		.314,470	.314,470	.319,605	.315,404	0	(.934)	0	(.934)	0	.314,470	0	0	0	0	.6,760	07/25/2035	1FM

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
23340U-AD-6	DT Auto Owner Tr20161A SER 20161A CL D 4.66% 12/15/22		.06/15/2019	Paydown .....		.28,435	.28,435	.0	.0	-(251)	0	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	.15,883	0	1,562	0	1,562	0	.17,445	.0	.0	.0	.352	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	.1,021,140	.1,021,036	.1,021,172	0	-(1,172)	0	-(1,172)	0	.1,019,864	.0	.69,836	.69,836	.32,274	06/15/2028	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	12
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	.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-3	DRIVE 2017-3 C 2.800% 07/15/22		.06/15/2019	Paydown .....		.1,292,319	.1,292,280	.1,292,310	.0	0	.10	0	.10	.0	.1,292,319	.0	.0	.0	.6,575	07/15/2022	1FE
26208C-AL-2	DRIVE 2017-4C A2 2.980% 01/18/22		.06/15/2019	Paydown .....		.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	.1,658,505	.1,658,559	.0	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	.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	.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	.999,804	.0	196	0	196	0	.1,000,000	.0	.0	.0	.27,250	04/01/2019	1FE	
26817R-AP-3	DYNEY 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
28415T-AA-2	EHGVT 2014-A A 2.530% 02/25/27		.06/25/2019	Paydown .....		.176,819	.176,819	.176,815	.176,818	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	.1,002,542	.1,002,592	.0	-(33)	0	-(33)	0	.1,002,559	.0	.0	.0	.11,419	04/25/2028	1FE	
ENABLE MIDSTREAM PARTNERS LP	2,400%		.05/15/19	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	.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	.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-1	EVER 2018-1 A 3.500% 02/25/48		.06/01/2019	Paydown .....		.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	.0	-(70)	0	-(70)	0	.26,932	.0	.0	.0	.427	06/15/2020	1FE	
30165V-AE-9	Exeter Automobiles 20153A 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 Automobiles 20192A ables SER 20192A CL A 2.930% 07/15/22		.06/15/2019	Paydown .....		.27,067	.27,067	.27,066	.0	1	0	1	0	.27,067	.0	.0	.0	.78	07/15/2022	1FE	
30227C-AB-3	EXTERAN PARTNERS/EXPL 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	FHSI 2005-F45 145 5.500% 08/25/35		.04/01/2019	Paydown .....		.0	.0	.0	.0	0	0	0	0	.0	.0	.0	.0	.20,568	08/25/2035	1FM	
32051G-SD-8	FHSI 2005-F45 341 5.500% 08/25/35		.04/01/2019	Paydown .....		.0	.0	.0	.0	0	0	0	0	.0	.0	.0	.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-AO-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-2	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	1FE
34417M-AB-3	FOCUS 2017-1A A21 5.093% 04/30/47		.04/30/2019	Paydown .....		.30,000	.30,000	.30,503	.30,												

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 Recognition	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)
36220W-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	05/25/2027	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-NR-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
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-CG-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	987,772	0	642	0	642	0	988,414	0	7,346	7,346	10,937	07/15/2023	2FE
411707-AB-8	HNGR 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	HNGR 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	AMERSTON SECURITIES GROUP		1,223,933	1,197,000	1,197,000	1,197,000	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-AB-5	INTEL 2006-1A5 6.522% 05/25/36		06/01/2019	Paydown		26,585	4,312	(23,979)	50,563	0	50,563	0	50,563	0	26,585	0	0	0	258	05/25/2036	1FM
44409M-AB-2	HUDSON PACIFIC PROPERTIES 4.650% 04/01/29		04/24/2019	WELLS FARGO		1,027,650	1,000,000	986,630	0	108	0	108	0	986,738	0	40,912	40,912	7,621	04/01/2029	2FE	
444454-AB-8	HUGHES SATELLITE SYSTEMS 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	84,419	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 A23 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-S8-3	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
46168H-AA-0	THSFR 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
464126-DA-6	IRWIN HOME EQUITY 2006-1 A24 6.060% 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
464126-DE-2	IRIHE 2006-2 A24 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
464128-AD-7	IRIHE 2007-1 A23 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
465685-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	JPMCS 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-AD-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
466177-AA-2	JENDR 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-AB-2	JPMorgan Chase & Co 4.950% 06/01/45		04/22/2019	Paydown		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-WF1 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-WF1 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-AD-4	JPMAC 2007-CH1 AFA 4.400% 11/25/36		06/01/2019	Paydown		177,286	177,286	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 A8 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 A8 3.678% 08/15/46		06/01/2019	Paydown		257,310	257,310	257,552	0	0	(243)	0	(243)	0	257,310	0	0	0	4,360	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C1 A8B 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
46640A-AS-6	JPMCC 2013-C13 A8B 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	JPMIB 2013-C14 A3 4.096% 08/15/46		06/01/2019	Paydown		6,187,034	6,187,034	6,262,570	0	(75,536)	0	(75,536)	0	6,187,034	0	0	0	179,703	08/15/2046	1FM	
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2019	Paydown		314,221	314,221	318,446	0	(4,225)	0	(4,225)	0	314,221	0	0	0	5,251	08/26/2036	1FE	
46641A-AB-3	JPMCC 2013-C16 A8 3.674% 12/15/46		06/01/2019	Paydown		655,109	655,109	674,759	661,342	0	(6,232)	0	(6,232)	0	655,109	0	0	0	10,036	12/15/2046	1FM
46642E-AZ-9	JPMIB 2014-C21 A8B 3.428% 08/15/47		06/01/2019	Paydown		158,009	158,009	162,749	159,858	0	(1,849)	0	(1,849)	0	158,009	0	0	0	2,341	08/15/2047	1FM
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		06/01/2019	Paydown		118,342	118,342	119,202	0	(858)	0	(858)	0	118,342	0	0	0	1,883	05/25/2047	1FM	
46648H-AY-9	JPMIT 2017-2 B1 3.741% 05/25/47		06/01/2019	Paydown		31,943	31,943	32,008	0	(65)	0	(65)	0	31,943	0	0	0	150	05/25/2047	1FE	
46648P-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		06/01/2019	Paydown		416,764	416,764	418,132	0	(1,410)	0	(1,410)	0	416,764	0	0	0	6,342	06/25/2048	1FM	
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		06/01/2019	Paydown		70,340	70,340	70,611	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

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

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

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)		
929227-2G-0	WAMU 2003-55 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	.0	.0	.0	.0	.0	.0	.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	.0	.0	.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	.0	.0	.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	.0	.0	.03/15/2046	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	.0	.0	.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	.0	.0	.03/15/2047	1FM	
92940P-AB-0	WIRICO INC 4.650% 03/15/26		06/18/2019	Various		1,079,153	.1,079,153	.1,005,564	.0	.0	(.701)	.0	(.701)	.0	.1,014,863	.0	.64,290	.0	.64,290	.0	.05/25/2026	2FM	
939344-AR-8	WIMALT 2006-4 3A6 6.102% 05/25/36		06/01/2019	Paydown		18,548	.18,380	.21,389	.25,380	.0	(6,832)	.0	(6,832)	.0	.18,548	.0	.0	.0	.0	.0	.05/25/2036	2FM	
93934F-E0-1	WIMALT 2005-9 2A4 5.500% 11/25/35		06/01/2019	Paydown		45,273	.46,366	.47,170	.0	(1,898)	.0	(1,898)	.0	.45,273	.0	.0	.0	.0	.0	.05/25/2035	2FM		
939355-AE-3	WIMALT 2007-043 5A 2.345% 04/25/47		06/01/2019	Paydown		6,137	.6,547	.5,879	.258	.0	.258	.0	.258	.0	.6,137	.0	.0	.0	.0	.0	.04/25/2047	1FM	
93935B-AH-3	WIMALT 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	.0	.0	.07/25/2036	1FM	
93935W-AD-6	WIMALT 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	.0	.0	.02/26/2036	1FM	
949456-AA-5	WLKRS 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	.0	.0	.03/15/2029	1FE	
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		05/01/2019	Paydown		2	.10,106	.3,363	.3,267	.2,126	(5,391)	.0	(5,391)	.0	.2	.0	.0	.0	.0	.0	.01/25/2036	6FM	
94980D-AA-6	WFMBS 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	.0	.0	.01/25/2033	1FM	
949832-AP-4	WFMBS 2015-14 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	.0	.0	.01/25/2035	1FM	
94988H-AD-3	WFCM 2012-LCS 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	.0	.0	.010/15/2045	1FM	
949880-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	.0	.07/15/2046	1FE		
94989U-AS-0	WFMBS 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	.0	.0	.07/25/2047	1FM	
95001T-BH-7	WFMBS 2019-1 B1 4.061% 11/25/48		06/01/2019	Paydown		15,419	.15,419	.15,538	.0	(.119)	.0	(.119)	.0	.15,419	.0	.0	.0	.0	.0	.01/25/2048	1FE		
95058X-AE-8	WIEN 2018-1A A211 3.884% 03/15/48		06/15/2019	Paydown		50,000	.50,000	.50,000	.0	.0	.0	.0	.0	.0	.50,000	.0	.0	.0	.0	.0	.03/15/2048	2FE	
960386-AM-2	WABTEC 4.700% 09/15/28		06/26/2019	CITIGROUP GLOBAL MKTS		1,069,560	.1,069,560	.1,000,000	.943,170	.0	.2,213	.0	.2,213	.0	.945,533	.0	.124,027	.0	.124,027	.0	.09/15/2028	2FE	
960428-AL-7	WILAKE SER 20162A CL D 4.100% 06/15/21		06/15/2019	Paydown		17,105	.17,105	.0	.0	(.96)	.0	(.96)	.0	.17,105	.0	.0	.0	.0	.0	.06/15/2021	1FE		
96042G-AA-0	Westlake Automob20183A CL A 2.530% 09/16/19		04/15/2019	Paydown		262,559	.262,559	.262,559	.0	.0	.0	.0	.0	.0	.262,559	.0	.0	.0	.0	.0	.09/16/2019	1FE	
96042L-AE-1	Westlake Automob20163A CL A 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	.0	.0	.01/18/2022	1FE	
96042T-AL-8	WILAKE 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	.0	.0	.09/15/2021	1FE	
96221T-AAH-0	WIRBS 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	.0	.03/15/2047	1FE		
974153-AA-6	WISTOP 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	.0	.0	.02/05/2048	2FE	
448055-AB-9	WUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity		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	.0	.0	.06/15/2019	2FE	
023150-AA-6	AMBAC LSNI LLC 7.330% 02/12/23	D	04/01/2019	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		
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	05/15/2019	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	.0	.02/12/2023	5G1	
04009G-AE-7	ARES 2019-53A B 4.466% 04/24/31	D	05/01/2019	Paydown		4,705,869	.4,705,869	.4,705,869	.4,705,869	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.04/24/2031	1FE		
05583W-AE-3	BSPRT 2017-FL1 C 6.644% 06/15/27	D	04/15/2019	Paydown		5,000,000	.5,000,000	.4,989,700	.4,999,012	.0	.988	.0	.988	.0	.5,000,000	.0	.0	.0	.0	.0	.06/15/2027	2FE	
225460-AN-7	CREDIT SUISS NEW YORK 2.300% 05/28/19	D	05/28/2019	Redemption	100,000																.57,500	.05/28/2019	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2019	Paydown		43,600	.43,600	.43,600	.43,600	.0	.0	.0	.0	.0	.0	.43,600	.0	.0	.0	.0	.0	.015/15/2019	1FE
49836A-AB-0	KLAININ AUSTRIA GMBH 7.000% 04/03/49	D	06/05/2019	CITIGROUP GLOBAL MKTS		498,750	.500,750	.492,300	.492,300	.0	(.57)	.0	(.57)	.0	.492,243	.0	.6,507	.6,507	.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	.0	.2,070,830	.0	.0	.0	.0	.0	.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	.480	.0	.480	.0	.242,855	.0	.7,145	.7,145	.0	.0	.0	.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	.0	.0	.05/20/2023	3FE
.71654Q-CB-6	PETROELOS MEXICANOS 6.875% 08/04/26	D	05/09/2019	JEFFERIES & CO		1,540,500	.1,500,500	.1,504,500	.1,504,517	.0	(.258)	.0	(.258)	.0	.1,504,259	.0	.36,241	.36,241	.0	.0	.0	.08/04/2026	2FE
.754057-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2019	Various		161,400	.161,400	.161,223	.161,327	.0	.73	.0	.73	.0	.161,400	.0	.0	.0	.0	.0	.04/27/2020	1FE	
.75574W-AA-5	RCMT 2018-FLE 2A 3.254% 06/25/35	D	05/28/2019	Paydown		831,986	.831,986	.831,986	.831,986	.0	.0	.0	.0	.0	.0	.831,986	.0	.0	.0	.0	.0	.06/25/2035	1FE
.77426N-AD-5	ROCKW 2007-1A3 3.579% 08/01/24	D	05/01/2019	Paydown		28,774	.28,774	.28,806	.28,790	.0	(.16)	.0	(.16)	.0	.28,774	.0	.0	.0	.0	.0	.08/01/2024	1FE	
.78476K-AE-6	SSE PP 3.300% 04/16/19	D	04/16/2019	Various		5,000,000	.5,000,000	.5,000,000	.5,000,000	.0	.0	.0	.0	.0	.0	.5,000,000	.0	.0	.0	.0	.0	.04/16/2019	1FE
.82937W-AC-9	SINOPEC GPP OVERSEA 2014 2.750% 04/10/19	D	04/10/2019	Maturity		6,000,000	.6,000,000	.6,001,620	.5,999,820	.0	.180	.0	.180	.0	.6,000,000	.0	.0</						

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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 CUSIP Ident- ification	2 Description	For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..D2736F-AM-1	FRITZ DRAXLMAIER PP 4.440% 04/06/21	D	06/27/2019	PRIVATE PLACEMENT			3,516,030	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	16,030	16,030	142,281	04/06/2021	2PL	
..G1910F-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	0	0	0	0	0	2,475,000	0	0	(30,467)	(30,467)	58,451	10/28/2021	3	
..N9146F-AB-3	VAN OORD FIN BV PP 5.410% 04/20/21	C	04/01/2019	Various			2,105,924	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	204,269	04/20/2021	2	
38999999	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	0	(833,010)	(833,010)	11,535,345	XXX	XXX		
..000000-00-0	BW NHHC 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	0	0	05/15/2025	4FE
..00130M-AB-0	ARDENT HEALTH PARTNERS TL B 1L		06/15/25	Redemption 100,0000			1,250	1,250	1,262	0	0	(12)	0	(12)	0	1,250	0	0	0	0	0	0	43
..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	0	0	0	8,275
..00164D-AQ-6	AMC ENTERTAINMENT HOLDIN TL B 1L		03/20/26	Redemption 100,0000			3,279	3,279	3,269	0	0	10	0	10	0	3,279	0	0	0	0	0	0	24
..00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L		04/28/22	Redemption 100,0000			2,487	2,487	2,389	0	0	99	0	99	0	2,487	0	0	0	0	0	0	36
..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	0	0	0	107
..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	0	0	0	92
..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	0	0	0	93
..03167D-AH-7	AMNEAL PHARMACEUTICALS LLC TL B 1L		03/23/25	Redemption 100,0000			5,000	5,000	5,025	0	0	(25)	0	(25)	0	5,000	0	0	0	0	0	0	149
..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	0	0	0	749
..04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		06/28/2019	Redemption 100,0000			2,500	2,500	2,513	0	0	(6)	0	(6)	0	2,500	0	0	0	0	0	0	70
..05400K-AE-0	AVOLON TLB BORROWER 1 US TL B3 1L		01/15/25	Redemption 100,0000			773,547	773,547	771,613	0	0	1,934	0	1,934	0	773,547	0	0	0	0	0	0	8,775
..05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L		04/01/2019	Redemption 100,0000			1,250	1,250	1,257	0	0	(7)	0	(7)	0	1,250	0	0	0	0	0	0	14
..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	0	0	0	96
..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	0	0	0	68
..09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L		04/12/23	Redemption 100,0000			1,244	1,244	1,256	0	0	(12)	0	(12)	0	1,244	0	0	0	0	0	0	20
..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	0	0	0	1,540
..12512Y-AF-8	COW LLC TL B 1L 08/17/23		06/28/2019	Redemption 100,0000			1,751	1,751	1,752	0	0	(11)	0	(11)	0	1,751	0	0	0	0	0	0	37
..13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L		01/15/24	Redemption 100,0000			1,213	1,213	1,208	0	0	5	0	5	0	1,213	0	0	0	0	0	0	16
..13134M-BJ-1	Calpine Corp TL B7 1L		05/31/23	Various			2,870	2,870	2,757	0	0	113	0	113	0	2,870	0	0	0	0	0	0	37
..14173M-AC-7	CARESTREAM DENTAL TL 1L		08/07/24	Redemption 100,0000			1,250	1,250	1,245	0	0	5	0	5	0	1,250	0	0	0	0	0	0	37
..15018L-AJ-0	CEDAR FAIR LP TL B 1L		04/13/24	Redemption 100,0000			1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	0	0	0	26
..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	0	0	0	96
..16117L-BS-7	CHARTER COMM OPT LLC/CAP TL B 1L		04/30/25	Redemption 100,0000			7,557	7,557	7,397	0	0	159	0	159	0	7,557	0	0	0	0	0	0	117
..17148P-AD-3	CHURCHILL DOWNS INC TL B 1L		12/12/24	Redemption 100,0000			1,250	1,250	1,253	0	0	(3)	0	(3)	0	1,250	0	0	0	0	0	0	28
..17178H-AL-6	CIENA CORP TL B 1L		09/21/25	Redemption 100,0000			2,500	2,500	2,497	0	0	3	0	3	0	2,500	0	0	0	0	0	0	39

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)					
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value												
..18449E-AE-0	CLEAN HARBORS INC TL B 1L	06/30/24	..06/28/2019	Redemption	100,000					1,250	1,250	1,252	0	(2)	0	0	0	0	0	0	0	18	06/30/2024	3FE		
..19933M-AL-7	COLUMBUS MCKINNON TL B 1L	01/20/24	..06/28/2019	Redemption	100,000					11,236	11,236	11,264	0	0	(28)	0	(28)	0	11,236	0	0	0	0	291	01/20/2024	3FE
..20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L	03/30/23	..06/28/2019	Redemption	100,000					6,820	6,820	6,837	0	0	(17)	0	(17)	0	6,820	0	0	0	0	275	03/30/2023	4FE
..22207E-BG-8	COTY INC TI B 1L	03/29/25	..06/28/2019	Redemption	100,000					15,000	15,000	14,363	0	0	631	0	631	0	15,000	0	0	0	0	288	03/29/2025	3FE
..22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L	11/02/25	..06/28/2019	Redemption	100,000					50,000	50,000	48,313	0	0	1,688	0	1,688	0	50,000	0	0	0	0	827	11/02/2025	4FE
..23338D-AM-8	DXP Enterprises TL B 1L	08/29/23	..06/28/2019	Redemption	100,000					2,500	2,500	2,516	0	0	(9)	0	(9)	0	2,500	0	0	0	0	60	08/29/2023	4FE
..23923H-AB-4	DAWN ACQUISITION LLC TL B 1L	12/31/25	..04/01/2019	Redemption	100,000					5,000	5,000	4,965	0	0	35	0	35	0	5,000	0	0	0	0	77	12/31/2025	4FE
..26852B-AP-4	EIG INVESTORS CORP TL 1L	02/09/23	..06/27/2019	Various	..					6,404	6,404	6,424	(6,404)	0	(40)	0	(40)	0	6,404	0	0	0	0	299	02/09/2023	4FE
..26928B-AJ-8	EW SCRIPPS CO TL B 1L	10/02/24	..06/28/2019	Redemption	100,000					2,500	2,500	2,492	0	0	8	0	8	0	2,500	0	0	0	0	56	10/02/2024	3FE
..28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L	09/21/25	..06/28/2019	Redemption	100,000					2,500	2,500	2,518	0	0	(17)	0	(17)	0	2,500	0	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	100,000					1,875	1,875	1,870	0	0	5	0	5	0	1,875	0	0	0	0	49	05/17/2024	4FE
..29267Y-AM-4	ENERGIZER HOLDINGS INC TL B 1L	01/02/26	..04/01/2019	Redemption	100,000					5,000	5,000	4,897	0	0	103	0	103	0	5,000	0	0	0	0	55	01/02/2026	3FE
..32007U-BW-8	FIRST DATA CORP TL 1L	07/10/22	..06/17/2019	Redemption	100,000					116,535	116,535	116,081	0	0	454	0	454	0	116,535	0	0	0	0	2,072	07/10/2022	3FE
..37249U-AN-6	GENTIVA HEALTH SERVICES TL 1L	07/02/25	..06/28/2019	Redemption	100,000					2,387	2,387	2,396	0	0	(9)	0	(9)	0	2,387	0	0	0	0	74	07/02/2025	4FE
..37943V-BG-7	GLOBAL PAYMENTS INC TL B 1L	04/22/23	..06/28/2019	Various	..					923	923	922	(923)	0	3	0	3	0	923	0	0	0	0	29	04/22/2023	3FE
..39154E-AF-8	GREATBATCH INC TL B 1L	10/27/22	..06/28/2019	Redemption	100,000					14,366	14,366	14,400	0	0	(34)	0	(34)	0	14,366	0	0	0	0	380	10/27/2022	4FE
..39843P-AD-5	GRIFOLIS WORLDWIDE OPERAT TL B 1L	01/31/25	..06/28/2019	Various	..					1,250	1,250	1,251	(1,250)	0	(2)	0	(2)	0	1,250	0	0	0	0	44	01/31/2025	3FE
..40412Z-AJ-9	HCA HOLDINGS INC TL B11	03/18/23	..06/28/2019	Redemption	100,000					689	689	689	0	0	(1)	0	(1)	0	689	0	0	0	0	15	03/18/2023	2FE
..40419N-AG-5	HFOTCO LLC TL B 1L	06/26/25	..06/28/2019	Redemption	100,000					3,744	3,744	3,745	0	0	(11)	0	(11)	0	3,744	0	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	100,000					2,500	2,500	2,521	0	0	(21)	0	(21)	0	2,500	0	0	0	0	53	08/16/2025	3FE
..40435T-AC-1	HS PURCHASER LLC TL 1L	03/29/25	..06/28/2019	Redemption	100,000					2,500	2,500	2,502	0	0	(2)	0	(2)	0	2,500	0	0	0	0	78	03/29/2025	4FE
..40435Y-AB-2	Patriot Container Corp TL 1L	03/20/25	..06/28/2019	Redemption	100,000					1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	0	38	03/20/2025	4FE
..44043V-AJ-7	HORIZON PHARMA INC TL B 1L	03/29/24	..05/22/2019	Redemption	100,000					650,619	650,619	650,619	0	0	0	0	0	0	650,619	0	0	0	0	14,877	03/29/2024	3FE
..44108H-AH-4	HOSTESS BRANDS LLC TL 1L	08/22/22	..06/28/2019	Redemption	100,000					9,950	9,950	9,806	0	0	144	0	144	0	9,950	0	0	0	0	191	08/22/2022	4FE
..44932E-AB-6	HYSSTER-YALE GROUP INC TL B 1L	05/30/23	..06/28/2019	Redemption	100,000					6,250	6,250	6,254	0	0	(4)	0	(4)	0	6,250	0	0	0	0	178	05/30/2023	4FE
..44988E-AE-3	INC RESEARCH TL B 1L	08/01/24	..06/28/2019	Redemption	100,000					50,000	50,000	49,880	0	0	120	0	120	0	50,000	0	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	100,000					5,000	5,000	4,924	4,912	0	88	0	88	0	5,000	0	0	0	0	105	01/02/2026	3FE
..46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L	06/25/25	..06/28/2019	Redemption	100,000					4,994	4,994	5,029	5,028	0	(35)	0	(35)	0	4,994	0	0	0	0	87	06/25/2025	4FE
..46589U-AB-1	ZEST DENTAL TL 1L	03/08/25	..06/28/2019	Redemption	100,000					5,000	5,000	4,919	0	0	81	0	81	0	5,000	0	0	0	0	119	03/08/2025	4FE

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..47579S-AT-7	JELD-WEN INC TL 1L 12/08/24		04/01/2019	Redemption 100,000			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 100,000			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 100,000			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 100,000			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	02/16/25	06/28/2019	Various	2,500	2,500	2,500	2,487	0	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 100,000			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 100,000			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 100,000			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 100,000			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	MCAFEE LLC TL B 1L 09/29/24		04/01/2019	Redemption 100,000			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	MEDIACOM ILLINOIS LLC TL N 1L 02/16/24		06/28/2019	Redemption 100,000			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 100,000			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 100,000			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 T1 B 1L 07/30/25		05/23/2019	Redemption 100,000			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 100,000			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 100,000			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			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 100,000			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 100,000			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	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	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	625	625	621	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 100,000			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 100,000			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 100,000			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			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	RODAN & FIELDS LLC TL B 1L 06/05/25		06/28/2019	Various	5,000	5,000	5,046	(5,000)	0	0	(92)	0	(92)	0	5,000	0	0	0	259	06/05/2025	4FE	
..78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/06/25		06/28/2019	Redemption 100,000			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	Redemption 100,000			625	625	624	0	0	1	0	1	0	625	0	0	0	17	01/23/2025	4FE

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78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		06/28/2019	Redemption	100,000				1,851	1,851	1,840	0	0	.11	0	0	1,851	0	0	0	31	04/16/2025	3FE	
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		06/28/2019	Redemption	100,000				11,328	11,328	11,258	0	0	.70	0	.70	0	11,328	0	0	0	241	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		06/28/2019	Redemption	100,000				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	100,000				104,545	104,545	103,897	0	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	100,000				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	100,000				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	100,000				306	306	306	0	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	100,000				1,881	1,881	1,878	0	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	3,157				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	100,000				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	100,000				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	100,000				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	1,975,000				1,975,000	1,975,000	1,967,890	0	0	.7110	0	.7110	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	100,000				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 INTL B 1L 03/22/24		06/04/2019	Various	5,141				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	100,000				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	100,000				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	100,000				.625	.625	.622	0	0	.3	0	.3	0	.625	0	0	0	10	01/31/2024	3FE
88362W-AB-2	THERMION INDUSTRIES INC TL B 1L 10/26/24		06/03/2019	JPM FUNDS RECAP	412,779				411,750	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	THERMION INDUSTRIES INC TL B 1L 10/26/24		04/01/2019	Redemption	100,000				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	100,000				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	TRANSDIGM INC TL F 1L 06/09/23		04/01/2019	Redemption	100,000				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	100,000				5,115	5,115	5,013	5,013	0	.102	0	.102	0	5,115	0	0	0	.114	06/27/2023	3FE
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		04/03/2019	Redemption	100,000				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	VERSUM MATERIALS INC VERSUM 09/29/23		06/28/2019	Redemption	100,000				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	100,000				2,500	2,500	2,494	0	0	.6	0	.6	0	2,500	0	0	0	30	08/20/2024	3FE
92532Y-AB-5	VIZIENT INC TL B 1L 02/13/23		05/06/2019	Redemption	100,000				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-AF-3	VIZIENT INC TL B 1L 05/06/26		06/28/2019	Redemption	100,000				.625	.625	.622	0	0	.3	0	.3	0	.625	0	0	0	.2	05/06/2026	3FE

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..929294-AH-9	WIKI HOLDING CO TL B 1L	04/25/24	..04/01/2019	Redemption	100,000				1,250	1,250	1,231	0	0	19	0	0	1,250	0	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	100,000				921	921	922	0	0	(1)	0	0	(1)	0	921	0	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	100,000				1,579	1,579	1,580	0	0	(1)	0	0	(1)	0	1,579	0	0	0	0	35	04/03/2025	3FE
..95075E-AC-3	WERNER FINCO LP TL 1L	06/23/24	..06/28/2019	Redemption	100,000				7,500	7,500	7,406	0	0	112	0	0	112	0	7,500	0	0	0	0	165	06/23/2024	4FE
..96758D-BA-0	WIDEOPENWEST TL B 1L	08/19/23	..06/28/2019	Redemption	100,000				7,444	7,444	7,276	0	0	167	0	0	167	0	7,444	0	0	0	0	170	08/19/2023	4FE
..98313L-AD-1	WYNN RESORTS LTD TL B 1L	10/22/24	..04/01/2019	Redemption	100,000				2,500	2,500	2,448	0	0	52	0	0	52	0	2,500	0	0	0	0	15	10/22/2024	3FE
..98919M-AP-0	ZAYO GROUP LLC TL B2 1L	01/19/24	..05/20/2019	Redemption	100,000				858,017	857,481	854,137	0	0	447	0	0	447	0	854,584	0	3,433	3,433	0	13,587	01/19/2024	3FE
..C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L	05/28/25	..06/28/2019	Redemption	100,000				17,798	17,798	17,884	0	0	(83)	0	0	(83)	0	17,798	0	0	0	0	502	05/28/2025	3FE
..Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L	06/22/22	..04/01/2019	Redemption	100,000				12,529	12,529	12,498	0	0	31	0	0	31	0	12,529	0	0	0	0	270	06/22/2022	4FE
..C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L	12/15/23	A..04/01/2019	Redemption	100,000				3,766	3,766	3,761	0	0	5	0	0	5	0	3,766	0	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	100,000				8,750	8,750	8,699	0	0	51	0	0	51	0	8,750	0	0	0	0	165	04/12/2024	4FE
..00437M-AB-0	ACCDYNE INDUSTRIES BOR TL B 1L	08/02/24	C..05/15/2019	Redemption	100,000				222,083	222,083	220,662	0	0	1,421	0	0	1,421	0	222,083	0	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	100,000				19,491	19,491	19,417	0	0	74	0	0	74	0	19,491	0	0	0	0	354	10/19/2024	3FE
..21244N-AB-7	CONVATEC HEALTHCARE TL B 1L	06/15/20	C..06/28/2019	Redemption	100,000				2,500	2,500	2,497	0	0	16	0	0	16	0	2,500	0	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	Redemption	100,000				2,413,773	2,413,773	2,414,014	(47,439)	0	(241)	0	0	(241)	0	2,413,773	0	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	100,000				6,250	6,250	6,234	0	0	16	0	0	16	0	6,250	0	0	0	0	48	04/25/2026	3FE
..G7739P-AK-6	SABLE INTL FINANCE LTD TL B4 1L	02/06/26	C..04/05/2019	Redemption	100,000				376,000	376,000	376,075	0	0	(44)	0	0	(44)	0	376,000	0	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	100,000				1,250	1,250	1,255	0	0	(2)	0	0	(2)	0	1,250	0	0	0	0	21	04/12/2024	3FE
..L2968E-AB-8	ENDO INTERNATIONAL TL B 1L	04/12/24	D..06/28/2019	Redemption	100,000				1,250	1,250	1,255	0	0	(2)	0	0	(2)	0	1,250	0	0	0	0	42	04/12/2024	4FE
..L6232U-AH-0	MALL INKROOT INTERNATIONAL TL B 1L	02/24/25	C..06/28/2019	Redemption	100,000				5,122	5,122	5,087	0	0	35	0	0	35	0	5,122	0	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	100,000				492,679	492,679	491,398	0	0	1,281	0	0	1,281	0	492,679	0	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	100,000				1,990,000	1,990,000	1,993,184	0	0	(3,184)	0	0	(3,184)	0	1,990,000	0	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	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	(934,999)	0	0	(934,999)	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	XXX	XXX				
8399999. Total - Bonds					566,016,174	567,566,734	569,280,388	492,819,257	11,513	(934,999)	0	(934,999)	0	0	(934,999)	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	0	0	0	XXX				
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
8999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX				
..G51502-10-5	JCI	..05/23/2019	Various	..112,689,000	4,285,651	3,347,990	3,341,229	6,761	0	0	0	0	6,761	0	3,347,990	0	937,661	937,661	58,598	L						
..66987V-10-9	NOVARTIS AG-ADR	D..04/09/2019	Spin Off	..0.000	..111,416	111,416	132,568	(21,151)	0	0	0	0	(21,151)	0	111,416	0	0	0	0	0	0	L				
..H01301-12-8	ALCON INC	D..06/13/2019	S. G. COHEN SECURITIES CORP.	..2,568,000	..151,852	..111,390	0	0	0	0	0	0	0	0	0	0	40,462	40,462	0	0	(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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
H01301-12-8	ALCON INC	U.....	04/09/2019 ..	Cash Adjustment	1,000	50	26	0	0	0	0	0	0	0	26	0	24	24	0	0	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	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	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	XXX
9799999. Total - Common Stocks					4,548,969	XXX	3,570,822	3,473,797	(14,390)	0	0	(14,390)	0	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	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	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

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A	US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580		42.75	24,928				34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A	US - Chicago Board	549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00					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	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other								24,928	0	0	34,607	XXX	34,607	0	0	0	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	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other								0	0	0	0	0	0	XXX	0	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	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
RSAT 125896A*1: CMS Energy	N/A	Credit	Deutsche Bank	7LTIIYZ1CN8X8D621K86	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		
RSAT 125896B*9: CMS Energy	N/A	Credit	Morgan Stanley	4PQJHN3JPFGFN3BB653	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		
RSAT 251799A*3: Devon Energy	N/A	Credit	Morgan Stanley	4PQJHN3JPFGFN3BB653	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	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate								0	0	0	0	0	0	XXX	0	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	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other								0	0	0	0	0	0	XXX	0	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	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other								0	0	0	0	0	0	XXX	0	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			

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

SCHEDULE DB - PART A - SECTION 1

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

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	34,607		34,607	34,607		34,607		
Deutsche Bank 7LTWIFZY1CNSX8D621K86	Y	Y	200,000	72,276	0	0	72,276	0	0	15,000,000	14,872,276
Morgan Stanley 4PQHNGJPGFN3BB653	Y	Y	0	117,597	0	117,597	117,597	0	117,597	25,000,000	25,000,000
0299999999. Total NAIC 1 Designation			200,000	189,873	0	117,597	189,873	0	117,597	40,000,000	39,872,276
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			200,000	224,480	0	152,204	224,480	0	152,204	40,000,000	39,872,276
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				224,480	0						

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 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank 7LTWYZY1CNSX8D621K86 ..	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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	1,399,713	1,399,713	07/07/2040
690353-4W-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-RW-9	OPIC US Agency Floating MTN		1	13,000,000	13,000,000	12/16/2019
690353-U8-8	OPIC		1	3,789,120	3,789,120	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	4,800,000	4,800,000	08/15/2029
690353-X2-5	OPIC VDRN		1	4,166,667	4,166,667	07/15/2025
690353-ZB-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 VDRN		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
375558-BG-5	GILEAD SCIENCES INC		1FE	3,202,886	3,200,000	09/20/2019
40573L-AA-4	HALFMON 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
685218-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 INT IRELAND DA		2FE	14,751,558	14,730,962	09/23/2019
94974B-GF-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			949,805	949,805	07/01/2019
	CATHOLIC HEALTH INITIATV CP			5,978,610	5,971,840	08/22/2019
262006-20-8	DREYFUS GOVERNMENT CASH MGMT INS MONEY MARK			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
2. Average balance for the year

Fair Value \$(62,182,455) Book/Adjusted Carrying Value \$(62,500,830)
 Fair Value \$299,072,802 Book/Adjusted Carrying Value \$300,220,442

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				(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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
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	4,979,399	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
NI SOURCE 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
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	04/01/2019	.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	.0290		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