



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State 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 October, 2019

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

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	11,618,281,931	0	11,618,281,931	10,700,371,489
2. Stocks:				
2.1 Preferred stocks	32,781,666	0	32,781,666	32,781,667
2.2 Common stocks	496,478,200	143,946,591	352,531,609	235,930,855
3. Mortgage loans on real estate:				
3.1 First liens	1,382,046,152	0	1,382,046,152	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 (\$11,936,418), cash equivalents (\$270,354,475) and short-term investments (\$17,877,470)	300,168,363	0	300,168,363	278,600,956
6. Contract loans (including \$ premium notes)	30,339,565	0	30,339,565	31,547,041
7. Derivatives	130,465	0	130,465	356,462
8. Other invested assets	333,132,040	0	333,132,040	270,155,580
9. Receivables for securities	15,251,167	0	15,251,167	2,756,301
10. Securities lending reinvested collateral assets	1,579,796	0	1,579,796	8,959,298
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	14,210,189,345	143,946,591	14,066,242,754	12,796,866,802
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	105,844,943	0	105,844,943	90,447,294
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	908,363	0	908,363	1,101,291
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	19,316,975		19,316,975	19,726,865
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	737,212	0	737,212	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
18.2 Net deferred tax asset	69,194,218	27,796,691	41,397,527	42,087,250
19. Guaranty funds receivable or on deposit	794,932	0	794,932	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	17,731	11,705	6,026	17,389
25. Aggregate write-ins for other than invested assets	11,194,541	0	11,194,541	10,156,889
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	14,418,198,260	171,754,987	14,246,443,273	12,961,897,423
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	71,691,891	0	71,691,891	67,516,977
28. Total (Lines 26 and 27)	14,489,890,151	171,754,987	14,318,135,164	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	11,194,541	0	11,194,541	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)	11,194,541	0	11,194,541	10,156,889

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$11,094,385,179 less \$ included in Line 6.3 (including \$ Modco Reserve)	11,094,385,179	10,022,785,997
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,464,076,944	1,451,156,615
4. Contract claims:		
4.1 Life	13,146,548	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	372,890	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 \$2,065,293 ceded	2,065,293	1,891,358
9.4 Interest Maintenance Reserve	5,288,888	0
10. Commissions to agents due or accrued-life and annuity contracts \$1,319,430 , accident and health \$ and deposit-type contract funds \$	1,319,430	1,604,666
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	23,375	3,500
13. Transfers to Separate Accounts due or accrued (net) (including \$(82,192) accrued for expense allowances recognized in reserves, net of reinsured allowances)	232,865	429,960
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,650,249	2,347,187
15.1 Current federal and foreign income taxes, including \$(1,134,063) on realized capital gains (losses)	6,271,634	12,361,205
15.2 Net deferred tax liability		
16. Unearned investment income	744,417	806,292
17. Amounts withheld or retained by reporting entity as agent or trustee	594,393	309,729
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	16,441,731	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	191,423,692	152,208,717
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	21,382,843	15,831,495
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	97,592,520	1,486,958
24.10 Payable for securities lending	283,076,279	332,582,696
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	3,793,043	2,845,001
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	13,203,882,213	12,022,098,842
27. From Separate Accounts Statement	71,691,891	67,516,977
28. Total liabilities (Lines 26 and 27)	13,275,574,104	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)	212,652,996	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)	1,040,061,060	937,298,581
38. Totals of Lines 29, 30 and 37	1,042,561,060	939,798,581
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,318,135,164	13,029,414,400
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	3,544,726	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)	3,793,042	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

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,846,546,945	493,100,339	1,420,102,216
2. Considerations for supplementary contracts with life contingencies	1,356,281	3,281,807	3,316,879
3. Net investment income	411,919,991	358,147,406	493,545,860
4. Amortization of Interest Maintenance Reserve (IMR)	(1,373,847)	(1,444,742)	(1,707,339)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			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	660,659	663,457	881,063
8.2 Charges and fees for deposit-type contracts	1,281	1,439	1,962
8.3 Aggregate write-ins for miscellaneous income	1,046,617	294,904	(453,794)
9. Totals (Lines 1 to 8.3)	2,260,157,927	854,044,610	1,915,686,847
10. Death benefits	80,302,530	73,875,242	103,354,738
11. Matured endowments (excluding guaranteed annual pure endowments)	1,655,840	1,380,518	1,926,114
12. Annuity benefits	303,140,736	242,773,318	319,353,314
13. Disability benefits and benefits under accident and health contracts	1,658,422	1,789,393	2,379,020
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	527,317,280	529,341,821	756,664,395
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	19,333,186	27,208,678	36,691,406
18. Payments on supplementary contracts with life contingencies	1,882,792	2,356,768	3,099,106
19. Increase in aggregate reserves for life and accident and health contracts	1,071,607,213	(180,197,137)	496,179,240
20. Totals (Lines 10 to 19)	2,006,897,999	698,528,601	1,719,647,333
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	61,493,863	43,762,381	65,592,665
22. Commissions and expense allowances on reinsurance assumed		0	0
23. General insurance expenses and fraternal expenses	76,528,311	67,636,113	94,296,942
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,794,096	7,523,273	9,942,359
25. Increase in loading on deferred and uncollected premiums	273,937	1,078,859	374,935
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,994,540)	(1,641,655)	(2,609,206)
27. Aggregate write-ins for deductions	7,960,243	9,217,929	11,847,684
28. Totals (Lines 20 to 27)	2,160,953,909	826,105,501	1,899,092,712
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	99,204,018	27,939,109	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)	99,204,018	27,939,109	16,594,135
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	36,250,702	20,229,284	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)	62,953,316	7,709,825	(13,427,258)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$1,531,108 (excluding taxes of \$1,103,909 transferred to the IMR)	(709,946)	29,146,040	29,518,608
35. Net income (Line 33 plus Line 34)	62,243,370	36,855,865	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)	62,243,368	36,855,865	16,091,350
38. Change in net unrealized capital gains (losses) less capital gains tax of \$17,067,054	75,048,624	158,360	(35,374,077)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(8,626,086)	27,774,169	43,936,716
41. Change in nonadmitted assets	13,311,548	(31,583,967)	(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	(1,414,725)
44. Change in asset valuation reserve	(39,214,975)	(2,957,535)	(203,584)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders		0	
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	102,762,479	30,246,892	(40,757,711)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,042,561,060	1,010,803,184	939,798,581
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	1,037,645	285,216	(466,233)
08.302. Miscellaneous Income	8,972	9,688	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)	1,046,617	294,904	(453,794)
2701. Securities Lending Interest Expense	5,834,507	6,821,793	8,637,753
2702. Pension Expense	2,122,922	2,394,298	3,208,092
2703. Miscellaneous Expense	2,814	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)	7,960,243	9,217,929	11,847,684
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,848,229,467	1,117,800,026	2,044,669,801
2. Net investment income	412,570,117	371,827,849	517,870,643
3. Miscellaneous income	670,905	674,585	895,472
4. Total (Lines 1 to 3)	2,261,470,489	1,490,302,460	2,563,435,916
5. Benefit and loss related payments	935,727,359	891,786,980	1,234,463,254
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,797,445)	(1,591,572)	(2,659,289)
7. Commissions, expenses paid and aggregate write-ins for deductions	156,760,891	129,494,141	182,185,394
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (9,124,906) tax on capital gains (losses)	44,975,290	27,204,420	49,769,013
10. Total (Lines 5 through 9)	1,135,666,095	1,046,893,969	1,463,758,372
11. Net cash from operations (Line 4 minus Line 10)	1,125,804,394	443,408,491	1,099,677,544
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,965,646,139	1,994,403,014	2,544,092,773
12.2 Stocks	9,135,279	128,975,177	158,949,277
12.3 Mortgage loans	102,259,699	97,458,466	202,087,332
12.4 Real estate	0	0	0
12.5 Other invested assets	12,226,984	10,316,779	11,901,042
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	105,530	178,555	231,109
12.7 Miscellaneous proceeds	103,658,294	27,540,216	16,367,084
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,193,031,925	2,258,872,207	2,933,628,617
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,890,329,140	2,438,117,577	3,519,436,641
13.2 Stocks	71,240,263	23,833,649	59,746,890
13.3 Mortgage loans	248,901,374	444,593,000	556,093,000
13.4 Real estate	0	0	0
13.5 Other invested assets	52,739,394	33,299,124	43,231,457
13.6 Miscellaneous applications	12,494,866	19,108,653	37,286,761
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,275,705,037	2,958,952,003	4,215,794,749
14. Net increase (or decrease) in contract loans and premium notes	(1,207,476)	(1,204,388)	(1,783,880)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,081,465,636)	(698,875,408)	(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	12,920,329	208,798,712	217,790,913
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(35,691,680)	(72,729,586)	(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)	(22,771,351)	136,069,126	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)	21,567,407	(119,397,791)	(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)	300,168,363	169,642,539	278,600,956

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life		0	0
2. Ordinary life insurance	203,437,271	188,854,943	252,483,787
3. Ordinary individual annuities	1,607,712,936	747,928,695	1,372,296,949
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	52,502,819	193,547,849	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)	1,863,653,026	1,130,331,487	2,062,928,485
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	1,863,653,026	1,130,331,487	2,062,928,485
14. Deposit-type contracts	5,025,156,870	3,367,575,230	4,849,954,708
15. Total (Lines 13 and 14)	6,888,809,896	4,497,906,717	6,912,883,193
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2019</u>	<u>2018</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	62,243,370	16,091,350
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	62,243,370	16,091,350
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,042,561,060	939,798,581
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,042,561,060	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. 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 nine month period ended September 30, 2019, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2019, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
059469-AF-3	903,327	878,704	24,623	878,704	865,266	06/30/2019
45660L-3T-4	2,632,427	2,509,377	123,050	2,509,377	2,505,570	06/30/2019
76114A-AB-6	9,229,653	8,979,118	250,535	8,979,118	8,976,870	06/30/2019
38378K-YB-9	857,576	636,769	220,807	636,769	638,464	09/30/2019
48249Y-AA-3	1,035,129	709,831	325,298	709,831	710,402	09/30/2019
949772-AU-1	423,947	401,920	22,027	401,920	402,090	09/30/2019
Total	XXX	XXX	966,340	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2019:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|-----------|
| 1. Less than 12 Months | 2,804,349 |
| 2. 12 Months or Longer | 3,316,612 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|-------------|
| 1. Less than 12 Months | 461,894,955 |
| 2. 12 Months or Longer | 156,597,139 |
- (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 \$282.4 million.

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.
- L. Restricted Assets. No Change.
- M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	130,465	—	130,465

* 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)

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,514,509,641	1,471,985,039	1,330,340,593
2.	Current Year General Account Total Collateral Pledged	1,514,509,641	1,471,985,039	1,330,340,593
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,598,165,004	1,597,824,982	1,369,767,402
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)				
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)				
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)				
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)				

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

		1	2	3	4
		Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,330,340,593	1,330,340,593	—	1,318,382,285
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,330,340,593	1,330,340,593	—	1,318,382,285
2.	Prior Year-end				
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	1,369,767,402	1,369,767,402	—	1,361,712,803
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	1,369,767,402	1,369,767,402	—	1,361,712,803

b. Maximum Amount During Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 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	—	1,345,224	—	—	1,345,224
Bonds: Exchange traded funds	34,491,050	—	—	—	34,491,050
Common stock: Unaffiliated	291,546,565	—	—	—	291,546,565
Derivative assets: Credit default swaps	—	96,045	—	—	96,045
Derivative assets: Stock warrants	—	34,420	—	—	34,420
Separate account assets *	19,426,335	50,053,884	—	—	69,480,219
Total assets at fair value	345,463,950	51,529,573	—	—	396,993,523

*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.

- 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	12,226,491,706	11,618,281,931	62,607,135	12,070,932,742	92,951,829	—	—
Common stock: Unaffiliated**	350,713,765	350,713,765	350,713,765	—	—	—	—
Preferred stock	35,198,039	32,781,666	—	22,273,684	12,924,355	—	—
Mortgage loans	1,430,701,762	1,382,046,152	—	—	1,430,701,762	—	—
Cash, cash equivalents, & short-term investments	300,333,680	300,168,363	300,333,680	—	—	—	—
Other invested assets: Surplus notes	48,880,685	38,180,499	—	48,880,685	—	—	—
Securities lending reinvested collateral assets	1,579,796	1,579,796	1,579,796	—	—	—	—
Derivative assets	130,465	130,465	—	130,465	—	—	—
Separate account assets	71,691,891	71,691,891	21,638,007	50,053,884	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,220,464,595)	(8,180,409,592)	—	—	(8,220,464,595)	—	—
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—	—	—
Separate account liabilities *	(2,114,216)	(2,106,731)	—	—	(2,114,216)	—	—
Securities lending liability	(283,076,279)	(283,076,279)	—	(283,076,279)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.

**Includes FHLB common stock which is held at cost.

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Derivative Instruments

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

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

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance.

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

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

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

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

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

STATEMENT AS OF SEPTEMBER 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

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

If yes, attach an explanation.

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

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/30/2019

6.4

By what department or departments?
Ohio Department of Insurance

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [] No [X]

8.4

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

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

STATEMENT AS OF SEPTEMBER 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? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$49,837,056
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$133,520,440	\$145,764,435
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$175,324,993	\$197,480,565
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$308,845,433	\$343,245,000
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

Yes [X] No []
16.

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

16.1

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

\$282,410,216

16.2

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

\$282,214,982

16.3

Total payable for securities lending reported on the liability page.

\$283,076,279

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?..... Yes [] No [X]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]
- 8.2

STATEMENT AS OF SEPTEMBER 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.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1,372,967,088

1.14

Total Mortgages in Good Standing

\$

1,372,967,088

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,079,064

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)

\$

1,382,046,152

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 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				
			Active Status (a)						
1.	Alabama	AL	L	832,632	17,755,747	0		18,588,379	388,779
2.	Alaska	AK	L	50,959	6,330,694	0		6,381,653	0
3.	Arizona	AZ	L	881,108	51,268,762	0		52,149,870	2,776,361
4.	Arkansas	AR	L	419,777	9,751,381	0		10,171,157	213,109
5.	California	CA	L	5,454,403	59,808,126	0		65,262,529	2,503,062
6.	Colorado	CO	L	947,158	45,890,142	0		46,837,299	311,040
7.	Connecticut	CT	L	1,132,714	35,604,508	0		36,737,222	1,142,948
8.	Delaware	DE	L	982,105	8,404,046	0		9,386,152	183,424
9.	District of Columbia	DC	L	81,528	5,772,283	0		5,853,811	221,026
10.	Florida	FL	L	13,962,505	149,002,661	0		162,965,165	3,491,357
11.	Georgia	GA	L	1,660,510	49,063,048	0		50,723,559	876,638
12.	Hawaii	HI	L	752,447	4,813,731	0		5,566,179	0
13.	Idaho	ID	L	57,392	4,688,672	0		4,746,064	104,072
14.	Illinois	IL	L	10,060,954	61,582,107	0		71,643,061	1,945,273
15.	Indiana	IN	L	13,924,901	31,752,221	0		45,677,122	125,000
16.	Iowa	IA	L	224,405	11,554,138	0		11,778,543	141,845
17.	Kansas	KS	L	597,288	8,738,104	0		9,335,392	869,985
18.	Kentucky	KY	L	8,296,168	20,658,473	0		28,954,641	0
19.	Louisiana	LA	L	5,117,857	16,762,047	0		21,879,903	744,805
20.	Maine	ME	L	17,624	10,646,282	0		10,663,906	234,197
21.	Maryland	MD	L	3,103,439	25,612,025	0		28,715,464	1,696,294
22.	Massachusetts	MA	L	563,967	98,416,007	0		98,979,975	7,808,767
23.	Michigan	MI	L	8,481,511	77,906,211	0		86,387,722	3,186,646
24.	Minnesota	MN	L	2,145,962	29,702,247	0		31,848,209	1,806,579
25.	Mississippi	MS	L	2,139,265	15,994,715	0		18,133,979	300,000
26.	Missouri	MO	L	3,001,111	27,232,096	0		30,233,207	991,777
27.	Montana	MT	L	35,523	6,285,642	0		6,321,165	0
28.	Nebraska	NE	L	153,699	5,489,254	0		5,642,952	0
29.	Nevada	NV	L	495,217	12,312,114	0		12,807,330	471,869
30.	New Hampshire	NH	L	12,188	12,637,605	0		12,649,793	330,907
31.	New Jersey	NJ	L	5,858,863	56,632,714	0		62,491,577	3,801,846
32.	New Mexico	NM	L	102,898	18,829,182	0		18,932,080	2,123,225
33.	New York	NY	N	131,315	900,600	0		1,031,915	0
34.	North Carolina	NC	L	14,093,574	62,048,149	0		76,141,723	4,594,378
35.	North Dakota	ND	L	14,766	2,543,893	0		2,558,659	0
36.	Ohio	OH	L	48,897,082	101,637,393	0		150,534,475	4,957,961,794
37.	Oklahoma	OK	L	414,359	14,582,949	0		14,997,308	174,206
38.	Oregon	OR	L	388,467	18,913,172	0		19,301,639	613,560
39.	Pennsylvania	PA	L	28,541,508	79,428,532	0		107,970,039	2,404,111
40.	Rhode Island	RI	L	6,518	8,219,038	0		8,225,556	0
41.	South Carolina	SC	L	1,833,126	33,449,564	0		35,282,690	257,795
42.	South Dakota	SD	L	30,464	1,429,752	0		1,460,216	0
43.	Tennessee	TN	L	3,247,333	31,953,375	0		35,200,708	1,382,508
44.	Texas	TX	L	4,117,816	158,568,091	0		162,685,907	11,368,772
45.	Utah	UT	L	82,319	11,456,705	0		11,539,024	291,460
46.	Vermont	VT	L	102,265	4,524,451	0		4,626,716	1,100,000
47.	Virginia	VA	L	1,083,828	56,930,716	0		58,014,543	3,943,492
48.	Washington	WA	L	1,190,731	37,002,201	0		38,192,933	227,770
49.	West Virginia	WV	L	4,260,816	12,217,761	0		16,478,577	250,000
50.	Wisconsin	WI	L	1,691,388	23,512,186	0		25,203,575	1,796,190
51.	Wyoming	WY	L	23,333	3,999,941	0		4,023,274	0
52.	American Samoa	AS	N	0	0	0		0	0
53.	Guam	GU	L	1,392	0	0		1,392	0
54.	Puerto Rico	PR	N	3,553	0	0		3,553	0
55.	U.S. Virgin Islands	VI	N	1,154	0	0		1,154	0
56.	Northern Mariana Islands	MP	N	0	0	0		0	0
57.	Canada	CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens	OT	XXX	40,419	300	0	0	40,719	0
59.	Subtotal	XXX		201,745,601	1,660,215,755	0	0	1,861,961,356	5,025,156,870
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0		0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0		0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0		0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,691,670	0	0		1,691,670	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		203,437,271	1,660,215,755	0	0	1,863,653,026	5,025,156,870
96.	Plus Reinsurance Assumed	XXX		0	0	0		0	
97.	Totals (All Business)	XXX		203,437,271	1,660,215,755	0	0	1,863,653,026	5,025,156,870
98.	Less Reinsurance Ceded	XXX		16,572,657	0	0		16,572,657	
99.	Totals (All Business) less Reinsurance Ceded	XXX		186,864,614	1,660,215,755	0	0	1,847,080,369	5,025,156,870
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		37,746	300	0		38,046	
58002.	MX Mexico	XXX		2,673	0	0		2,673	
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		40,419	300	0	0	40,719	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	

(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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chestnut Healthcare Partners, LP	.TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	26.210	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	47.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.580	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	4.580	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	42.420	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.020	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.270	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invnt LLC II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.270	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA	Western & Southern Investment Holdings LLC	Ownership	27.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Praire Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc.	.OH	.DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profilment Solutions, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	.OH	.IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrонера Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern 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	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO.	.NIA.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH.	.NIA.	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL.	.NIA.	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH.	.DS.	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y.	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH.	.DS.	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH.	.NIA.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH.	.UIP.	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH.	.NIA.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH.	.NIA.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH.	.RE.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH.	.UIP.	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT.	.NIA.	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH.	.NIA.	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH.	.NIA.	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY.	.NIA.	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH.	.NIA.	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA.	.NIA.	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY.	.NIA.	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA.	.NIA.	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA.	.NIA.	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH.	.NIA.	The Western & Southern Life Insurance Co	Ownership	67.730	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH.	.NIA.	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH.	.NIA.	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH.	.NIA.	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX.	.NIA.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N.	

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

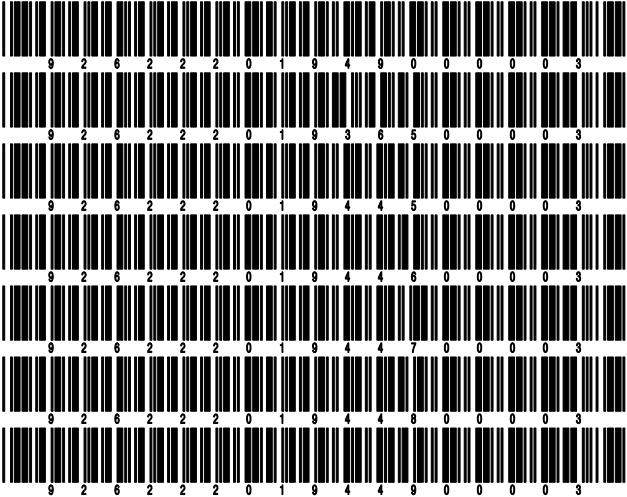
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

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

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,235,407,156	881,408,388
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	248,901,374	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	102,259,699	202,087,332
8. Deduct amortization of premium and mortgage interest points and commitment fees	2,677	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)	1,382,046,154	1,235,407,156
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,382,046,154	1,235,407,156
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,382,046,154	1,235,407,156

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	270,155,580	246,426,583
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	27,500,000	29,829,094
2.2 Additional investment made after acquisition	25,239,394	13,266,175
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	22,524,778	(7,416,987)
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	12,226,984	11,901,042
8. Deduct amortization of premium and depreciation	60,726	48,244
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	333,132,042	270,155,580
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	333,132,042	270,155,580

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,101,048,200	10,246,343,710
2. Cost of bonds and stocks acquired	2,961,569,403	3,579,183,531
3. Accrual of discount	10,207,421	8,588,899
4. Unrealized valuation increase (decrease)	68,947,345	(44,195,808)
5. Total gain (loss) on disposals	6,938,679	62,187,413
6. Deduct consideration for bonds and stocks disposed of	1,979,054,860	2,705,042,798
7. Deduct amortization of premium	25,421,462	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	966,338	9,306,720
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,273,442	2,000,748
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,147,541,830	11,101,048,200
12. Deduct total nonadmitted amounts	143,946,591	131,964,160
13. Statement value at end of current period (Line 11 minus Line 12)	12,003,595,239	10,969,084,040

STATEMENT AS OF SEPTEMBER 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)	6,806,720,046	725,996,132	655,876,151	107,294,863	6,618,460,375	6,806,720,046	6,984,134,890	6,469,126,306
2. NAIC 2 (a)	3,784,704,268	2,362,703,440	2,219,692,615	(99,103,703)	3,638,046,092	3,784,704,268	3,828,611,390	3,494,273,777
3. NAIC 3 (a)	589,970,905	81,584,800	49,807,774	(7,942,607)	520,809,003	589,970,905	613,805,324	542,851,631
4. NAIC 4 (a)	385,946,190	76,135,112	46,928,452	(8,362,106)	344,427,535	385,946,190	406,790,744	347,084,568
5. NAIC 5 (a)	38,022,597	10,536,091	9,844,736	3,300,411	60,245,239	38,022,597	42,014,363	58,792,552
6. NAIC 6 (a)	2,076,780	0	65,884	(29,949)	2,164,218	2,076,780	1,980,947	1,770,914
7. Total Bonds	11,607,440,786	3,256,955,575	2,982,215,612	(4,843,091)	11,184,152,462	11,607,440,786	11,877,337,658	10,913,899,748
PREFERRED STOCK								
8. NAIC 1	10,000,000	0	0	0	10,000,000	10,000,000	10,000,000	10,000,000
9. NAIC 2	20,660,029	0	0	0	20,660,029	20,660,029	20,660,029	20,660,029
10. NAIC 3	2,121,638	0	0	0	2,121,638	2,121,638	2,121,638	2,121,638
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	32,781,667	0	0	0	32,781,667	32,781,667	32,781,667	32,781,667
15. Total Bonds and Preferred Stock	11,640,222,453	3,256,955,575	2,982,215,612	(4,843,091)	11,216,934,129	11,640,222,453	11,910,119,325	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 \$162,504,557 ; NAIC 2 \$96,551,172 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	17,877,470	xxx	17,877,470	13,310	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	42,815,180	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	24,937,710	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)	17,877,470	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	17,877,470	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)	(168,743)
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	0
6.	Amortization	(57,255)
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)	130,469
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	130,469

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

[illegible]

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	40,710,497			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	131,422	XXX		XXX	337,667
7. Ending Inventory	2	40,839,102	2	40,710,497	2	40,579,075	0	0	2	40,579,075

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.....	130,465
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)	130,465
4.	Part D, Section 1, Column 5	130,465
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	130,465
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	130,465
10.	Part D, Section 1, Column 8	130,465
11.	Part D, Section 1, Column 9	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	40,000,000
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	40,000,000
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	268,184,522	231,100,299
2. Cost of cash equivalents acquired	8,681,666,906	17,804,361,291
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	139,809	98,935
6. Deduct consideration received on disposals	8,679,636,763	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)	270,354,474	268,184,522
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	270,354,474	268,184,522

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001106	Germantown	TN		09/06/2002	09/27/2019	7,337,866	0	0	0	0	0	0	7,080,341	7,080,341	0	0	0
0001175	Destin	FL		01/03/2013	08/14/2019	35,603,718	0	0	0	0	0	0	35,112,650	35,112,650	0	0	0
0199999. Mortgages closed by repayment						42,941,584	0	0	0	0	0	0	42,192,991	42,192,991	0	0	0
0001094	Fremont	CA		08/17/2001		2,541,274	0	0	0	0	0	0	0	221,761	0	0	0
0001106	Germantown	TN		09/06/2002		7,337,866	0	0	0	0	0	0	0	87,210	0	0	0
0001112	Indianapolis	IN		12/19/2002		255,985	0	0	0	0	0	0	0	54,338	0	0	0
0001126	Austin	TX		09/24/2004		8,310,933	0	0	0	0	0	0	0	61,754	0	0	0
0001131	Austin	TX		10/25/2005		1,572,807	0	0	0	0	0	0	0	35,069	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,833,600	0	0	0	0	0	0	0	40,139	0	0	0
0001144	Owasso	OK		09/23/2008		7,007,014	0	0	0	0	0	0	0	58,493	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		22,698,683	0	0	0	0	0	0	0	94,266	0	0	0
0001151	Lorton	VA		09/28/2009		16,345,078	0	0	0	0	0	0	0	421,819	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,159,646	0	0	0	0	0	0	0	41,332	0	0	0
0001158	Orlando	FL		01/31/2011		6,415,986	0	0	0	0	0	0	0	91,602	0	0	0
0001163	Cranberry Township	PA		10/01/2011		9,228,589	0	0	0	0	0	0	0	33,713	0	0	0
0001166	Puyallup	WA		02/24/2012		15,416,924	0	0	0	0	0	0	0	208,228	0	0	0
0001170	Austin	TX		03/29/2012		12,605,025	0	0	0	0	0	0	0	55,511	0	0	0
0001173	American Canyon	CA		11/14/2012		33,979,937	0	0	0	0	0	0	0	288,682	0	0	0
0001175	Destin	FL		01/03/2013		35,603,718	0	0	0	0	0	0	0	124,195	0	0	0
0001177	South Attleboro	MA		07/22/2013		44,483,264	0	0	0	0	0	0	0	264,029	0	0	0
0001178	Lorton	VA		09/18/2013		6,636,454	0	0	0	0	0	0	0	51,293	0	0	0
0001179	Houston	TX		10/10/2013		20,230,442	0	0	0	0	0	0	0	177,684	0	0	0
0001182	Raleigh	NC		11/14/2014		24,713,953	0	0	0	0	0	0	0	99,345	0	0	0

STATEMENT AS OF SEPTEMBER 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 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001183	Roseville	CA		11/20/2014		2,609,362	0	0	0	0	0	0	0	27,715	0	0	0
0001184	Greenville	SC		12/11/2014		13,530,510	0	0	0	0	0	0	0	77,360	0	0	0
0001185	Owings Mills	MD		01/29/2015		21,301,843	0	0	0	0	0	0	0	101,536	0	0	0
0001187	Newport	KY		03/17/2015		45,585,556	0	0	0	0	0	0	0	188,379	0	0	0
0001188	Cincinnati	OH		10/02/2015		20,940,561	0	0	0	0	0	0	0	91,787	0	0	0
0001189	Cincinnati	OH		10/02/2015		9,866,787	0	0	0	0	0	0	0	52,699	0	0	0
0001190	Cincinnati	OH		10/02/2015		40,947,387	0	0	0	0	0	0	0	215,519	0	0	0
0001191	Greenville	SC		12/07/2015		25,400,684	0	0	0	0	0	0	0	108,063	0	0	0
0001192	Round Rock	TX		12/18/2015		14,662,500	0	0	0	0	0	0	0	65,730	0	0	0
0001193	Santa Monica	CA		06/30/2016		23,627,897	0	0	0	0	0	0	0	163,969	0	0	0
0001196	Apex	NC		09/21/2017		13,721,240	0	0	0	0	0	0	0	62,833	0	0	0
0001198	Newport	KY		12/19/2017		10,380,350	0	0	0	0	0	0	0	91,213	0	0	0
0001199	Kennesaw	GA		03/12/2018		12,403,039	0	0	0	0	0	0	0	76,776	0	0	0
0001200	Kennesaw	GA		03/12/2018		8,514,785	0	0	0	0	0	0	0	52,708	0	0	0
0001201	Kennesaw	GA		03/12/2018		12,550,694	0	0	0	0	0	0	0	77,690	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	285,086	0	0	0
0299999. Mortgages with partial repayments						678,820,340	0	0	0	0	0	0	0	4,249,577	0	0	0
0599999 - Totals						721,761,924	0	0	0	0	0	0	42,192,991	46,442,568	0	0	0

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018	1	0	5,000,000			0.000
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	219,070		2,170,633	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		6,500,000	0.000
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	529,359		877,218	0.000
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC		12/03/2018			568,545		376,252	6.500
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	7,816,974	0	9,924,103	XXX
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	JDM PARTNERS		07/01/2019		27,500,000	0		0	40.740
1899999. Joint Venture Interests - Real Estate - Affiliated								27,500,000	0	0	0	XXX
4499999. Total - Unaffiliated								0	7,816,974	0	9,924,103	XXX
4599999. Total - Affiliated								27,500,000	0	0	0	XXX
4699999 - Totals								27,500,000	7,816,974	0	9,924,103	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	07/31/2019	5,457,423	0				0	0	28,239	28,239			0	261,014
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	0	0	0	0	0	28,239	28,239	0	0	0	261,014
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/27/2019	147,469					0		147,469				0	269,016
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2019	289,961					0		289,961				0	169,231
	ExlWorks Capital Fund Fund II	CHICAGO	IL	ExlWorks Capital Fund Fund II	09/30/2017	08/19/2019	349,041					0		349,041				0	523,888
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	07/26/2019	217,230					0		217,230				0	615,593
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	08/28/2019	330,966					0		330,966				0	
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	07/30/2019	7,509,163					0		7,509,163	7,509,163			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								8,843,829	0	0	0	0	0	8,843,829	8,843,829	0	0	0	1,577,727
	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return	07/01/2019	07/15/2019						0		34,375				0	366,667
1899999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	0	0	34,375	34,375	0	0	0	366,667
4499999. Total - Unaffiliated								14,301,252	0	0	0	0	0	8,872,068	8,872,068	0	0	0	1,838,741

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4599999. Total - Affiliated								0	0	0	0	0	0	34,375	34,375	0	0	0	366,667
4699999 - Totals								14,301,252	0	0	0	0	0	8,906,443	8,906,443	0	0	0	2,205,408

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
36176F-Z5-0	G2 #765164 3.880% 10/20/61		.09/01/2019	Interest Capitalization		436	436	.0	1
36176F-Z9-2	G2 #765168 3.903% 11/20/61		.09/01/2019	Interest Capitalization		2,682	2,682	.0	1
36230R-NJ-6	G2 #756703 4.324% 11/20/61		.09/01/2019	Interest Capitalization		3,178	3,178	.0	1
36230U-YL-7	G2 RF #759715 4.700% 10/20/61		.09/01/2019	Interest Capitalization		1,415	1,415	.0	1
36297E-Z5-7	G2 POOL # 710064 4.650% 02/20/61		.09/01/2019	Interest Capitalization		14,247	14,247	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.08/01/2019	Interest Capitalization		15,380	15,380	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.982% 01/16/54		.09/01/2019	Interest Capitalization		12,359	12,359	.0	1
690353-3P-0	OPIC AGENCY DEBENTURES 1.875% 10/15/40		.08/02/2019	BANK of AMERICA SEC		1,200,000	1,200,000	1,423	1
690353-SC-2	OPIC US Agency Floating Rate 1.987% 06/15/24		.09/19/2019	BANK of AMERICA SEC		3,333,318	3,333,318	1,013	1
912828-4Y-3	U S TREASURY 2.625% 08/31/20		.08/20/2019	MORGAN STANLEY FIXED INC		7,065,102	7,000,000	86,882	1
912828-5W-6	U S TREASURY 0.875% 01/15/29		.08/02/2019	Various		12,093,074	11,300,000	5,011	1
0599999. Subtotal - Bonds - U.S. Governments						23,741,191	22,883,015	94,329	XXX
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/32	D	.08/12/2019	CITIGROUP GLOBAL MKTS		802,000	800,000	22,781	4FE
91087B-AF-7	UNITED MEXICAN STATES SOVEREIGN 4.500% 04/22/29	D	.07/24/2019	GOLDMAN SACHS		10,177,751	9,587,000	117,441	2FE
1099999. Subtotal - Bonds - All Other Governments						10,979,751	10,387,000	140,222	XXX
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		.07/12/2019	RBC/DAIN		5,000,000	5,000,000	.0	1FE
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG 2.100% 10/01/51		.09/11/2019	BARCLAYS		5,050,000	5,050,000	.0	1FE
30711X-CB-8	CAS 2016-C02 1M2 8.054% 09/25/28		.09/26/2019	WELLS FARGO		4,046,651	3,712,125	4,134	1
3136AG-HM-5	FNR 2013-94 CZ 3.500% 09/25/43		.09/01/2019	Interest Capitalization		17,907	17,907	.0	1
3136AX-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		.09/01/2019	Interest Capitalization		20,223	20,223	.0	1
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		.09/01/2019	Interest Capitalization		32,665	32,665	.0	1
3137BD-4R-4	FHR 4380 ZG 3.000% 04/15/53		.09/01/2019	Interest Capitalization		18,250	18,250	.0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		.09/01/2019	Interest Capitalization		37,037	37,037	.0	1
3137F3-PA-6	FHR 4772 ZD 4.000% 11/15/47		.09/01/2019	Interest Capitalization		41,246	41,246	.0	1
31418C-YJ-7	FN POOL # MA3412 3.500% 07/01/38		.08/28/2019	INTL FCSTONE FINANCIAL INC		15,609,201	15,017,872	42,342	1
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		.08/21/2019	RBC/DAIN		1,850,000	1,850,000	.0	1FE
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.400% 07/31/28		.09/20/2019	BARCLAYS		500,000	500,000	560	1FE
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		.09/12/2019	RBC/DAIN		3,750,000	3,750,000	.0	1FE
76252P-HJ-1	RIB FLOATER TRUST 2.400% 07/01/22		.09/20/2019	BARCLAYS		1,500,000	1,500,000	1,681	1FE
917436-BK-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		.09/13/2019	BARCLAYS		9,000,000	9,000,000	.0	1FE
917436-BL-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		.09/13/2019	BARCLAYS		7,764,300	7,500,000	.0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						54,237,480	53,047,325	48,717	XXX
THLIV0-00-0	THL Credit 5.000% 12/03/24		.07/30/2019	PRIVATE PLACEMENT		7,488,765	7,488,765	.0	5GI
PINEBR-ID-E	PINEBRIDGE 6.000% 12/31/31		.09/25/2019	PRIVATE PLACEMENT		3,047,326	3,047,326	.0	5GI
000299-AB-3	A10 2019-B AS 3.222% 08/15/40		.07/29/2019	DEUTSCHE BANK		9,999,872	10,000,000	.0	1FE
00175P-AB-9	AMN HEALTHCARE INC 4.625% 10/01/27		.09/26/2019	SUNTRUST		4,466,000	4,466,000	.0	3FE
00217L-AC-6	AREIT 2019-CRE3 AS 3.341% 09/14/36		.08/09/2019	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	.0	1FE
00217L-AE-2	AREIT 2019-CRE3 B 3.591% 09/14/36		.08/09/2019	MORGAN STANLEY FIXED INC		8,415,000	8,415,000	.0	1FE
00841L-AZ-9	ABMT 2014-3 B4 3.822% 11/25/44		.07/16/2019	BMO CAPITAL MARKETS CORP		6,062,842	5,920,383	10,691	1FM
010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		.09/27/2019	KEY BANC-MCDONALD		6,588,417	6,465,000	.0	1FE
013092-AB-7	ALBERTSONS COS LLC/SAFEW 5.875% 02/15/28		.08/01/2019	BANK of AMERICA SEC		4,566,000	4,566,000	.0	4FE
015271-AR-0	ALEXANDRIA REAL ESTATE 3.375% 08/15/31		.07/08/2019	GOLDMAN SACHS		1,997,180	2,000,000	.0	2FE
02529J-AE-6	American Credit 20174 ce Rec 2017-4 C 2.940% 01/10/24		.09/04/2019	WELLS FARGO		167,143	166,778	354	1FE
02665W-DC-2	AMERICAN HONDA FINANCE 2.050% 01/10/23		.09/05/2019	MIZUHO SECURITIES USA INC		12,995,190	13,000,000	.0	1FE
03065N-AF-2	AMCAR 2015-3 C 2.730% 03/08/21		.08/06/2019	BARCLAYS		157,858	157,790	.0	1FE
037833-DN-7	APPLE INC 2.050% 09/11/26		.09/04/2019	GOLDMAN SACHS		12,978,030	13,000,000	.0	1FE
040555-CF-9	ARIZONA PUB SERVICE 5.625% 05/15/33		.07/03/2019	SUSQUEHANNA		1,345,839	1,100,000	9,109	1FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.08/19/2019	WELLS FARGO		3,039,750	3,150,000	46,922	4FE
073685-AF-6	BEACON ESCROW CORP 4.500% 11/15/26		.09/25/2019	WELLS FARGO		1,626,000	1,626,000	.0	4FE
110122-CB-2	BRISTOL-MYERS SQUIBB 3.400% 07/26/29		.08/16/2019	SUNTRUST		5,793,830	5,380,000	47,762	1FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		.07/15/2019	CITIGROUP GLOBAL MKTS		9,700,000	9,700,000	.0	1FE
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		.07/15/2019	RBC/DAIN		5,246,014	5,376,000	92,807	3FE
125523-AA-8	CIGNA CORP 2.489% 03/17/20		.08/20/2019	Tax Free Exchange		3,650,000	3,650,000	20,150	2FE
125523-AC-4	CIGNA CORP 3.193% 07/15/23		.08/20/2019	Tax Free Exchange		14,904,352	15,000,000	58,545	2FE
125523-AH-3	CIGNA CORP 4.375% 10/15/28		.08/20/2019	Tax Free Exchange		2,222,718	2,000,000	32,326	2FE
125523-AK-6	CIGNA CORP 4.900% 12/15/48		.08/20/2019	Tax Free Exchange		9,979,175	10,000,000	99,361	2FE
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		.09/13/2019	BARCLAYS		3,244,943	3,150,000	54,152	4FE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
14686X-AB-5	Carvana Auto Rec20193A Trust 2019-3A A2 2.420% 04/15/22		09/17/2019	CREDIT SUISSE FIRST BOSTON		199,989	200,000	0	1FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		07/01/2019	BARCLAYS		12,996,888	13,000,000	0	1FE
17290T-AA-7	CGCMT 2015-SHP2 A 3.308% 07/15/27		07/16/2019	Cantor Fitzgerald Fixed		200,320	200,000	60	1FM
18538R-AH-6	CLEARWATER PAPER CORP 5.375% 02/01/25		09/17/2019	SUMRIDGE PARTNERS		1,226,854	1,273,000	9,123	3FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		08/28/2019	GUGGENHEIM CAPITAL MARKETS		10,114,070	9,775,000	49,570	2FE
200340-AQ-0	COMERICA INC 3.800% 07/22/26		07/01/2019	KEY BANC-MCDONALD		4,323,636	4,150,000	70,527	1FE
20338Q-AD-5	COMNSCOPE FINANCE LLC 6.000% 03/01/26		08/19/2019	RBC/DAIN		1,479,188	1,470,000	44,590	3FE
209111-ED-1	CONSOLIDATED EDISON OF NY 5.100% 06/15/33		07/03/2019	SUSQUEHANNA		581,850	500,000	1,629	1FE
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/28		07/18/2019	J P MORGAN SEC HI-YIELD		409,000	409,000	0	3FE
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625% 08/15/27		09/17/2019	Various		2,515,434	2,467,000	3,538	4FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		07/22/2019	MARKET AXESS		1,021,540	1,000,000	1,469	4FE
26207K-AG-6	DRIVE SER 20173 CL D 3.530% 12/15/23		09/25/2019	MIZUHO SECURITIES USA INC		202,188	200,000	235	1FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		09/10/2019	BARCLAYS		10,000,000	10,000,000	0	2FE
26209A-AF-8	DRIVE 2019-4 C 2.510% 11/17/25		09/09/2019	SOCIETE GENERALE		9,998,575	10,000,000	0	1FE
26253K-AA-2	DT Auto Owner Tr20193A 2019-3A A 2.550% 08/15/22		07/23/2019	CITIGROUP GLOBAL MKTS		199,996	200,000	0	1FE
26907Y-AB-0	ESH HOSPITALITY INC 4.625% 10/01/27		09/10/2019	DEUTSCHE BANK		2,151,000	2,151,000	0	3FE
28416T-AB-1	EHGVT 2019-A A 2.910% 01/25/34		08/14/2019	BANK of AMERICA SEC		13,683,777	13,683,000	0	1FE
302491-AU-9	FMC CORP 3.450% 10/01/29		09/17/2019	CITIGROUP GLOBAL MKTS		999,990	1,000,000	0	2FE
302491-AV-7	FMC CORP 4.500% 10/01/49		09/17/2019	CITIGROUP GLOBAL MKTS		1,998,980	2,000,000	0	2FE
30286X-AN-9	FREMF 2015-K43 B 3.862% 02/25/48		07/24/2019	BANK of AMERICA SEC		15,421,816	14,750,000	39,555	1FM
33843P-AG-1	Flagship Credit 20163 st 2016-3 C 2.720% 07/15/22		08/27/2019	WELLS FARGO		200,313	200,000	212	1FE
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26		07/29/2019	Various		22,896,277	22,825,000	0	2FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/29/2019	Various		4,324,688	4,200,000	111,665	4FE
35671D-CD-5	FREEPORT-MC C&G 5.250% 09/01/29		08/01/2019	J P MORGAN SEC HI-YIELD		3,929,000	3,929,000	0	3FE
37954F-AF-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		07/24/2019	BANK of AMERICA SEC		1,806,000	1,806,000	0	4FE
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.250% 08/15/26		08/28/2019	JEFFERIES & CO		2,084,250	2,100,000	6,344	4FE
40573L-AS-5	HALFMOON PARENT INC 4.375% 10/15/28		08/19/2019	CREDIT SUISSE FIRST BOSTON		2,223,140	2,000,000	30,625	2FE
44055P-AA-4	HORIZON PHARMA USA INC 5.500% 08/01/27		07/22/2019	Various		3,394,650	3,381,000	1,222	4FE
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		09/03/2019	JEFFERIES & CO		7,500,000	7,500,000	0	3FE
45173J-AJ-3	II-VI INC TL B 1L 05/08/26		09/30/2019	BANK of AMERICA SEC		1,956,091	2,000,000	0	3FE
46185H-AA-0	IHSFR 2018-SFR2 A 2.925% 06/17/37		07/26/2019	BANK of AMERICA SEC		9,553,128	9,559,102	11,132	1FE
462629-A*-7	IPSEN SA PP 3.630% 07/23/26		07/08/2019	PRIVATE PLACEMENT		15,000,000	15,000,000	0	2Z
48562R-AL-3	KAR AUCTION SERVICES INC TL B 1L 09/19/26		09/19/2019	TAX FREE EXCHANGE		47,116	47,116	0	3FE
52523K-AJ-3	LXS 2006-17 Wf5 5.950% 11/25/36		07/01/2019	Interest Capitalization		0	0	0	3FM
553777-AA-1	MTS SYSTEMS CORP 5.750% 08/15/27		07/11/2019	WELLS FARGO		1,853,000	1,853,000	0	4FE
571676-AB-1	MARS INC 3.200% 04/01/30		08/21/2019	Various		6,910,320	6,495,000	80,025	1FE
595112-BP-7	MICRON TECHNOLOGY INC 4.185% 02/15/27		07/10/2019	Various		10,009,850	10,000,000	0	2FE
59980C-AE-3	MOULT 2017-3 M1 3.250% 01/25/61		08/28/2019	Various		7,092,991	6,960,927	14,632	1FM
59981H-AE-1	MOULT 2017-1 B1 3.777% 11/25/58		08/22/2019	J P MORGAN SEC FIXED INC		5,830,000	5,500,000	14,394	1FE
61691P-AA-8	MSC 2017-JWDR A 2.875% 11/15/34		07/17/2019	BARCLAYS		9,308,545	9,310,000	3,284	1FE
61975F-AA-7	MOTEL 2017-MTL6 A 2.025% 08/15/34		08/28/2019	BANK of AMERICA SEC		22,660,815	22,660,815	29,413	1FM
626738-AE-8	MURPHY OIL USA INC 4.750% 09/15/29		09/04/2019	J P MORGAN SEC HI-YIELD		3,500,000	3,500,000	0	3FE
62886E-AU-2	NOR CORP 5.750% 09/01/27		08/07/2019	WELLS FARGO		1,408,000	1,408,000	0	4FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		08/21/2019	GOLDMAN SACHS		1,108,188	850,000	12,472	2FE
644274-AF-9	NEW ENTERPRISE STONE & L 6.250% 03/15/28		08/28/2019	JEFFERIES & CO		861,000	840,000	24,063	4FE
665228-F#-4	NORTHERN IL GAS PP 2.600% 08/30/29		08/23/2019	PRIVATE PLACEMENT		11,000,000	11,000,000	0	1Z
674599-CP-8	OCCIDENTAL PETROLEUM CORP 2.700% 08/15/22		08/06/2019	BANK of AMERICA SEC		19,978,600	20,000,000	0	2FE
674599-DC-6	OCCIDENTAL PETROLEUM CORP 5.550% 03/15/26		09/18/2019	Tax Free Exchange		5,478,318	5,000,000	0	2FE
678858-BT-7	OKLAHOMA GAS & ELECTRIC 3.800% 08/15/28		08/21/2019	FIFTH THIRD BANK		5,475,350	5,000,000	4,222	1FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		07/22/2019	Various		16,382,500	16,385,000	1,250	3FE
68268F-AJ-9	OMFIT 2016-2A C 5.670% 03/20/28		08/08/2019	BARCLAYS		202,219	200,000	756	1FE
693304-AG-2	PECO CORP 5.900% 05/01/34		07/03/2019	SUSQUEHANNA		1,860,810	1,500,000	16,471	1FE
69349A-AA-0	PNC CAPITAL TRUST C 2.702% 06/01/28		07/24/2019	SANDLER O'NEILL		3,720,000	4,000,000	18,885	2FE
702150-AC-7	PARTY CITY HOLDINGS INC 6.125% 08/15/23		07/18/2019	JEFFERIES & CO		989,144	983,000	26,258	4FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		07/22/2019	GOLDMAN SACHS		923,738	1,035,000	17,789	4FE
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		09/05/2019	JEFFERIES & CO		1,573,238	1,525,000	43,200	4FE
737446-AP-9	POST HOLDINGS INC 5.500% 12/15/29		07/03/2019	JEFFERIES & CO		1,813,500	1,800,000	1,375	4FE
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		08/14/2019	BARCLAYS		5,000,000	5,000,000	0	2FE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
761713-BT-2	REYNOLDS AMERICAN INC 6.875% 05/01/20		.08/14/2019	FIFTH THIRD SECURITIES		1,236,288	1,200,000	24,063	2FE
771367-CD-9	ROCHESTER GAS & ELECTRIC 3.100% 06/01/27		.08/20/2019	MORGAN STANLEY FIXED INC		5,202,500	5,000,000	37,028	1FE
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		.08/19/2019	STIFEL NICHOLAS		4,008,690	4,000,000	.0	2FE
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		.09/10/2019	BARCLAYS		32,500,000	32,500,000	.0	1FE
81104P-AA-7	SCRIPPS ESCROW INC 5.875% 07/15/27		.07/12/2019	MORGAN STANLEY HI-YLD		.651,000	.651,000	.0	4FE
811054-AG-0	E.W. SCRIPPS CO 5.125% 05/15/25		.07/02/2019	CITIGROUP GLOBAL MKTS		3,036,938	3,150,000	21,781	4FE
816851-BD-0	SEMPRA ENERGY 2.803% 01/15/21		.08/14/2019	FIFTH THIRD SECURITIES		2,594,982	2,600,000	6,479	2FE
81745Q-CC-4	SEMT 2015-1 B3 3.880% 01/25/45		.07/12/2019	BROWNSTONE INV GROUP,LLC		3,419,859	3,316,226	5,355	1FM
81745X-CB-1	SEMT 2017-4 B1 3.944% 07/25/47		.08/16/2019	KEY BANC-MCDONALD		5,785,746	5,468,327	11,382	1FM
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		.09/25/2019	BARCLAYS		29,268,661	29,200,000	.0	2FE
828807-DF-1	SIMON PROPERTY GROUP INC 2.450% 09/13/29		.09/04/2019	BANK of AMERICA SEC		1,582,880	1,600,000	.0	1FE
845743-BJ-1	SOUTHWESTERN PUB SERV 6.000% 10/01/33		.07/03/2019	SUSQUEHANNA		1,209,760	1,000,000	16,167	2FE
855030-AN-2	STAPLES INC 7.500% 04/15/26		.08/02/2019	GOLDMAN SACHS		1,017,390	1,000,000	22,917	4FE
86787X-AA-3	SUNTRUST CAPITAL I 2.830% 05/15/27		.09/27/2019	BANK of AMERICA SEC		3,745,000	4,000,000	14,779	3FE
87227L-AA-5	TOF NATIONAL BANK 4.125% 07/02/29		.07/01/2019	MORGAN STANLEY FIXED INC		20,000,000	20,000,000	.0	2FE
87724R-AB-8	TAYLOR MORRISON COMM 5.750% 01/15/28		.07/18/2019	GOLDMAN SACHS		1,721,000	1,721,000	.0	3FE
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		.08/12/2019	BARCLAYS		3,816,000	3,816,000	.0	3FE
88579Y-BJ-9	3M CO. 2.375% 08/26/29		.08/19/2019	BANK of AMERICA SEC		9,149,915	9,250,000	.0	1FE
89175T-AC-2	TPMT 2018-4 M1 3.000% 06/25/58		.09/05/2019	J P MORGAN SEC FIXED INC		4,022,188	4,000,000	2,667	1FE
89176L-AD-6	TPMT 2018-6 M1 3.750% 03/25/58		.07/03/2019	J P MORGAN SEC FIXED INC		8,225,130	8,062,000	5,879	1FM
89177J-AC-2	TPMT 2019-2 M1 3.750% 12/25/58		.07/09/2019	J P MORGAN SEC FIXED INC		15,157,031	15,000,000	15,625	1FE
904764-BH-9	UNILEVER CAPITAL CORP 2.125% 09/06/29		.09/03/2019	BANK of AMERICA SEC		4,954,950	5,000,000	.0	1FE
907818-FB-9	UNION PACIFIC CORP 3.700% 03/01/29		.08/14/2019	Various		7,233,774	6,592,000	119,919	2FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		.09/03/2019	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	.0	1FE
90943T-AD-9	UACST 2018-1 D 3.520% 11/10/22		.08/27/2019	WELLS FARGO		201,188	200,000	372	1FE
928668-AZ-5	VOLKSWAGEN GROUP AMERICA 2.700% 09/26/22		.09/19/2019	BANK of AMERICA SEC		4,998,150	5,000,000	.0	2FE
92936T-AH-5	WF-RBS COMMERCIA2012C7 GE TRU 2012-C7 AFL 3.257% 06/15/45		.07/03/2019	BMO CAPITAL MARKETS CORP		202,219	200,000	419	1FM
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		.08/08/2019	PERFORMANCE TRUST CAPITAL		5,635,818	5,573,120	5,960	1FM
95002N-AA-5	WFCM 2019-JWDR A 2.584% 09/15/31		.09/19/2019	WELLS FARGO		4,963,810	5,000,000	2,512	1FE
95002N-AG-2	WFCM 2019-JWDR B 2.786% 09/15/31		.09/19/2019	WELLS FARGO		7,445,753	7,500,000	4,063	1FE
983133-AA-7	WYNN RESORTS LTD 5.125% 10/01/29		.09/12/2019	DEUTSCHE BANK		319,000	319,000	.0	4FE
988498-AL-5	YUM! BRANDS INC 4.750% 01/15/30		.09/04/2019	WELLS FARGO		769,000	769,000	.0	4FE
06368B-GS-1	BANK OF MONTREAL 3.803% 12/15/32	A.	.07/02/2019	GOLDMAN SACHS		7,412,995	7,286,000	15,394	2FE
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A.	.08/02/2019	BANK of AMERICA SEC		5,112,500	5,000,000	20,743	4FE
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A.	.07/24/2019	MIZUHO SECURITIES USA INC		1,031,250	1,000,000	19,167	3FE
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A.	.07/01/2019	J P MORGAN SEC HI-YIELD		6,300,000	6,300,000	.0	3FE
89114Q-CC-0	TORONTO DOMINION BANK 2.409% 03/17/21	A.	.09/10/2019	TD SECURITIES		15,000,000	15,000,000	.0	1FE
00162L-QN-5	ALM Loan Funding201516A 2015-16A AAR2 3.222% 07/15/27	D.	.09/11/2019	CITIGROUP GLOBAL MKTS		250,150	250,000	1,335	1FE
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D.	.09/03/2019	BANK of AMERICA SEC		2,130,000	2,000,000	20,833	4FE
02156L-AC-5	ALTICE FRANCE SA 5.500% 01/15/28	D.	.09/13/2019	HONG KONG SHANGHAI BK		2,675,651	2,679,000	.0	4FE
05600L-AA-4	BMW FINANCE NV 2.250% 08/12/22	D.	.08/07/2019	BARCLAYS		9,992,500	10,000,000	.0	1FE
15033X-AA-4	CEDF 2019-10A A 3.599% 10/20/32	D.	.08/15/2019	CITIGROUP GLOBAL MKTS		25,000,000	25,000,000	.0	1FE
17180T-AL-6	CIFC 2016-1A A1R 3.609% 10/21/31	D.	.09/16/2019	GOLDMAN SACHS		10,000,000	10,000,000	.0	1FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	.07/16/2019	BARCLAYS		1,010,000	1,000,000	6,417	4FE
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	D.	.07/30/2019	FIFTH THIRD BANK		5,262,150	5,000,000	34,983	1FE
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D.	.09/23/2019	BANK of AMERICA SEC		5,169,500	5,142,000	.0	4FE
225401-AM-0	CREDIT SUISSE GROUP 2.593% 09/11/25	D.	.09/04/2019	CREDIT SUISSE FIRST BOSTON		7,000,000	7,000,000	.0	2FE
22846B-AC-1	CRNPT 2019-8A B 4.259% 10/20/32	D.	.08/09/2019	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	.0	1FE
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D.	.07/09/2019	BARCLAYS		4,250,216	3,875,000	53,281	1FE
31757L-AA-1	FINS 2019-1A A 3.900% 07/17/34	D.	.08/28/2019	BANK of AMERICA SEC		10,000,000	10,000,000	.0	1FE
456472-AB-5	INDUSTRIAS PENOLES SAB D 4.150% 09/12/29	D.	.09/30/2019	GOLDMAN SACHS		1,608,000	1,600,000	3,689	2FE
53944V-AS-8	LLOYDS BANK PLC 2.250% 08/14/22	D.	.08/07/2019	J P MORGAN SEC FIXED INC		9,967,700	10,000,000	.0	1FE
55820Y-AD-9	MDPK 2018-27A B 4.059% 04/20/30	D.	.09/24/2019	MORGAN STANLEY FIXED INC		1,203,750	1,250,000	9,345	1FE
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D.	.09/05/2019	BARCLAYS		1,999,480	2,000,000	.0	2FE
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D.	.08/21/2019	UBS WARBURG		1,984,500	2,100,000	37,634	4FE
67091R-AK-5	OCP CLO Ltd 20158A 2015-8A A1R 3.153% 04/17/27	D.	.09/20/2019	ROBERT W. BAIRD		229,383	229,200	1,385	1FE
67591E-AW-3	OCT28 2016-1A C1R 4.517% 10/24/30	D.	.09/27/2019	Cantor Fitzgerald Fixed		4,159,313	4,200,000	35,960	1FE
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR 3.875% 07/17/29	D.	.07/10/2019	HONG KONG SHANGHAI BK		7,950,800	8,000,000	.0	2FE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
71654Q-CT-7	PETROLEOS MEXICANOS 6.840% 01/23/30	D	09/12/2019	J P MORGAN SEC FIXED INC		6,995,730	7,000,000	0	3FE
74977R-DF-8	RABOBANK NEDERLAND 2.625% 07/22/24	D	07/15/2019	GOLDMAN SACHS		19,952,600	20,000,000	0	1FE
86964W-AF-9	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D	08/14/2019	Tax Free Exchange		991,088	1,000,000	4,833	2FE
87656X-BF-7	TATE & LYLE PP 3.410% 11/19/31	D	08/16/2019	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
87656X-BB-9	TATE & LYLE PP 3.310% 11/19/29	D	08/16/2019	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
89686Q-AA-4	TRIVIUM PACKAGING FIN 5.500% 08/15/26	D	07/19/2019	CITIGROUP GLOBAL MKTS		715,000	715,000	0	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						845,687,990	838,899,875	1,744,530	XXX
06368B-SP-9	BANK OF MONTREAL 4.800% Perpet	A	07/23/2019	BMO CAPITAL MARKETS CORP		2,000,000	2,000,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	0	XXX
00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		08/13/2019	GOLDMAN SACHS		953,432	997,468	0	4FE
01310T-AX-7	ALBERTSON'S LLC TL B7 1L 11/17/25		08/15/2019	TAX FREE EXCHANGE		2,250,000	2,250,000	0	3FE
03280F-AK-7	ANCESTRY.COM OPERATIONS INC TL B 1L 08/26/26		08/21/2019	Morgan Stanley		990,000	1,000,000	0	4FE
05549P-AB-7	BOP RENAISSANCE PARENT TL B 1L 10/31/24		08/22/2019	Morgan Stanley		483,125	500,000	0	4FE
09776M-AL-8	BOMBARDIER RECREATIONAL TL B2 1L 05/23/25		08/16/2019	BMO CAPITAL MARKETS CORP		1,156,753	1,157,000	0	3FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		08/12/2019	TAX FREE EXCHANGE		1,113,577	1,113,577	0	3FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 08/07/24		08/23/2019	CREDIT SUISSE FIRST BOSTON		491,250	500,000	0	4FE
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		08/23/2019	J P MORGAN SEC HI-YIELD		895,500	900,000	0	3FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 07/18/26		08/30/2019	J P MORGAN SEC HI-YIELD		597,000	600,000	0	3FE
26816D-AL-4	DYNACORP INTERNTL INC TL B 1L 08/16/25		08/26/2019	BANK of AMERICA SEC		970,000	1,000,000	0	3FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/26/26		08/26/2019	Various		998,433	1,000,000	0	4FE
42727C-AC-1	HERITAGE POWER LLC TL B 1L 08/02/26		08/23/2019	JEFFERIES & CO		784,000	800,000	0	4FE
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		08/09/2019	BANK of AMERICA SEC		494,020	500,000	0	4FE
54805B-AB-5	ORYX SOUTHERN DELAWARE TL B 1L 05/08/26		09/17/2019	Morgan Stanley		491,131	500,000	0	4FE
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/26		07/22/2019	CITIBANK		497,362	500,000	0	4FE
62933R-AL-6	NN INC TL B 1L 10/19/22		08/15/2019	SUNTRUST		988,750	1,000,000	0	4FE
63937Y-AE-1	NAVISTAR TL B 1L 11/06/24		09/17/2019	J P MORGAN SEC HI-YIELD		1,497,403	1,500,000	0	3FE
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		07/23/2019	JEFFERIES & CO		499,202	500,000	0	4FE
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		08/30/2019	J P MORGAN SEC HI-YIELD		499,375	500,000	0	3FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 07/18/26		09/04/2019	J P MORGAN SEC HI-YIELD		696,500	700,000	0	3FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/03/26		07/02/2019	J P MORGAN SEC FIXED INC		999,911	1,000,000	0	4FE
96244U-AB-3	WHATABRANDS LLC TL B 1L 07/19/26		08/21/2019	Morgan Stanley		99,750	100,000	0	4FE
C3602D-AP-9	Garda World Security TL B 1L 05/26/24		07/25/2019	BARCLAYS		990,500	1,000,000	0	4FE
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	09/05/2019	J P MORGAN SEC HI-YIELD		451,124	500,000	0	4FE
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	09/12/2019	DEUTSCHE BANK		384,950	500,000	0	4FE
8299999. Subtotal - Bonds - Bank Loans						20,273,048	20,618,045	0	XXX
8399997. Total - Bonds - Part 3						956,919,460	947,835,260	2,027,798	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						956,919,460	947,835,260	2,027,798	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
001055-10-2	AFLAC INC		09/26/2019	S. G. COWEN SECURITIES CORP.	10,366.000	538,768		0	L
00206R-10-2	AT&T INC		09/26/2019	S. G. COWEN SECURITIES CORP.	28,920.000	1,087,986		0	L
00287Y-10-9	ABBVIE INC		09/26/2019	S. G. COWEN SECURITIES CORP.	8,144.000	589,309		0	L
009158-10-6	APD		09/26/2019	S. G. COWEN SECURITIES CORP.	2,147.000	477,007		0	L
03027X-10-0	AMERICAN TOWER CORP REIT		09/26/2019	S. G. COWEN SECURITIES CORP.	3,741.000	819,576		0	L
03076C-10-6	AMERIPRISE FINANCIAL INC		09/26/2019	S. G. COWEN SECURITIES CORP.	2,027.000	297,913		0	L
031162-10-0	AMGEN INC		09/26/2019	S. G. COWEN SECURITIES CORP.	3,083.000	600,902		0	L
032654-10-5	ANALOG DEVICES		09/26/2019	S. G. COWEN SECURITIES CORP.	3,078.000	353,126		0	L
037833-10-0	APPLE INC		09/26/2019	S. G. COWEN SECURITIES CORP.	4,878.000	1,070,362		0	L
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/26/2019	S. G. COWEN SECURITIES CORP.	2,838.000	457,875		0	L
054937-10-7	BB&T CORPORATION		09/26/2019	S. G. COWEN SECURITIES CORP.	8,994.000	477,268		0	L
08247X-10-1	BLACKROCK INC		09/26/2019	S. G. COWEN SECURITIES CORP.	1,244.000	552,180		0	L
097023-10-5	BOEING CO		09/26/2019	S. G. COWEN SECURITIES CORP.	2,531.000	970,338		0	L
110122-10-8	BRISTOL-MYERS SQUIBB		09/26/2019	S. G. COWEN SECURITIES CORP.	16,979.000	841,395		0	L

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
11135F-10-1	BROADCOM INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,066,000	585,607		.0	L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	1,501,000	128,692		.0	L
126650-10-0	CVS CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,727,000	734,812		.0	L
149123-10-1	CATERPILLAR INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,902,000	636,762		.0	L
166764-10-0	CHEVRON CORPORATION		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,781,000	701,795		.0	L
17275R-10-2	CISCO SYSTEMS INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	23,619,000	1,168,052		.0	L
191216-10-0	COCA-COLA CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	19,439,000	1,055,382		.0	L
20030N-10-1	COMCAST CORP CL A		.09/26/2019	S. G. COWEN SECURITIES CORP.	30,676,000	1,400,653		.0	L
209115-10-4	CONSOLIDATED EDISON INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,961,000	272,776		.0	L
231021-10-6	CUMMINS ENGINE		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,029,000	329,954		.0	L
233331-10-7	DTE ENERGY COMPANY		.09/26/2019	S. G. COWEN SECURITIES CORP.	1,393,000	182,292		.0	L
244199-10-5	DEERE & COMPANY		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,308,000	713,775		.0	L
254687-10-6	DISNEY		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,141,000	1,090,798		.0	L
25746U-10-9	DOMINION RESOURCES		.09/26/2019	S. G. COWEN SECURITIES CORP.	7,527,000	597,705		.0	L
260003-10-8	DOVER CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,026,000	201,944		.0	L
26441C-20-4	DUKE ENERGY		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,854,000	651,867		.0	L
26614N-10-2	DUPONT DE NEMOURS INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,466,000	464,041		.0	L
30231G-10-2	EXXON MOBIL CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,907,000	855,183		.0	L
345370-86-0	FORD MOTOR		.09/26/2019	S. G. COWEN SECURITIES CORP.	17,363,000	161,835		.0	L
35137L-10-5	FOX CORP		.09/13/2019	S. G. COWEN SECURITIES CORP.	29,533,000	1,000,681		.0	L
363576-10-9	ARTHUR J GALLAGHER & CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,438,000	390,918		.0	L
370334-10-4	GENERAL MILLS		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,564,000	356,914		.0	L
37045V-10-0	GENERAL MOTORS CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	12,609,000	482,334		.0	L
375558-10-3	GILEAD SCIENCES INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	9,417,000	611,743		.0	L
40434L-10-5	HP INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	27,994,000	525,502		.0	L
437076-10-2	HOME DEPOT		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,857,000	1,358,695		.0	L
446150-10-4	HUNTINGTON BANCSHARES INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	17,284,000	251,840		.0	L
458140-10-0	INTEL CORPORATION		.09/26/2019	S. G. COWEN SECURITIES CORP.	18,214,000	941,710		.0	L
459200-10-1	IBM		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,180,000	1,172,599		.0	L
460690-10-0	INTERPUBLIC GROUP		.09/26/2019	S. G. COWEN SECURITIES CORP.	18,403,000	387,640		.0	L
46625H-10-0	JP MORGAN CHASE & CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	9,968,000	1,185,189		.0	L
478160-10-4	JOHNSON & JOHNSON		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,001,000	1,433,016		.0	L
482480-10-0	KLA CORPORATION		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,915,000	455,218		.0	L
487836-10-8	KELLOGG CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	1,886,000	120,272		.0	L
494368-10-3	KIMBERLY CLARK		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,971,000	949,330		.0	L
532457-10-8	ELI LILLY		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,526,000	503,646		.0	L
539830-10-9	LOCKHEED MARTIN		.09/26/2019	S. G. COWEN SECURITIES CORP.	601,000	233,490		.0	L
580135-10-1	MCDONALDS		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,782,000	1,436,589		.0	L
58933Y-10-5	MERCK & CO INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,333,000	942,725		.0	L
59156R-10-8	METLIFE INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,056,000	528,057		.0	L
594918-10-4	MICROSOFT CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	23,545,000	3,257,342		.0	L
65339F-10-1	NEXTERA ENERGY INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,811,000	633,069		.0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,178,000	142,809		.0	L
681919-10-6	QINICOM GROUP		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,696,000	370,147		.0	L
704326-10-7	PAYCHEX INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,743,000	307,377		.0	L
713448-10-8	PEPSICO INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	10,946,000	1,489,322		.0	L
717081-10-3	PFIZER INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	25,398,000	925,058		.0	L
718546-10-4	PHILLIPS 66		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,992,000	617,868		.0	L
74144T-10-8	T ROWE PRICE GROUP INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,981,000	693,462		.0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,136,000	179,218		.0	L
744320-10-2	PRUDENTIAL FINANCIAL		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,533,000	406,956		.0	L
74460D-10-9	PUBLIC STORAGE INC REIT		.09/26/2019	S. G. COWEN SECURITIES CORP.	685,000	167,986		.0	L
747525-10-3	QUALCOMM		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,116,000	628,928		.0	L
806857-10-8	SCHLUMBERGER LTD		.09/26/2019	S. G. COWEN SECURITIES CORP.	10,611,000	381,408		.0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,506,000	696,360		.0	L
855244-10-9	STARBUCKS CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	9,283,000	836,132		.0	L
871829-10-7	SYSCO CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,439,000	191,769		.0	L
87612E-10-6	TARGET CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,093,000	330,595		.0	L

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
882508-10-4	TEXAS INSTRUMENTS		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,531.000	712,610		0	L
88579Y-10-1	3M CO.		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,155.000	864,408		0	L
902973-30-4	U S BANCORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,786.000	490,649		0	L
911312-10-6	UNITED PARCEL SERVICE		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,847.000	705,019		0	L
913017-10-9	UNITED TECHNOLOGIES		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,343.000	599,110		0	L
91324P-10-2	UNITEDHEALTH GROUP INC		.09/13/2019	S. G. COWEN SECURITIES CORP.	2,736.000	638,789		0	L
918204-10-8	VF CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,423.000	303,888		0	L
91913Y-10-0	VALERO ENERGY CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,425.000	371,224		0	L
92343V-10-4	VERIZON COMMUNICATIONS		.09/26/2019	S. G. COWEN SECURITIES CORP.	17,462.000	1,051,384		0	L
931142-10-3	WAL-MART		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,163.000	727,487		0	L
949746-10-1	WELLS FARGO & CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	26,778.000	1,313,858		0	L
958102-10-5	WESTERN DIGITAL CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,892.000	309,549		0	L
959802-10-9	WESTERN UNION CO-W/I		.09/26/2019	S. G. COWEN SECURITIES CORP.	10,544.000	241,761		0	L
963320-10-6	WHIRLPOOL CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	915.000	139,702		0	L
988498-10-1	YUM! BRANDS INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,533.000	620,826		0	L
029183-10-3	EATON CORP PLC		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,904.000	331,916		0	L
05960L-10-3	MDT		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,154.000	883,636		0	L
143658-30-0	CARNIVAL CRUISE UNIT	C	.09/26/2019	S. G. COWEN SECURITIES CORP.	12,705.000	602,295		0	L
05494J-10-3	LINDE	D	.09/26/2019	S. G. COWEN SECURITIES CORP.	3,638.000	699,874		0	L
H1467J-10-4	CHUBB LTD	D	.09/26/2019	S. G. COWEN SECURITIES CORP.	3,437.000	548,397		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						60,748,226	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		.09/24/2019	Capital Contribution	0.000	1,000,000		0	J
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						1,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						61,748,226	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						61,748,226	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						61,748,226	XXX	0	XXX
9999999 - Totals						1,018,667,686	XXX	2,027,798	XXX

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

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
36176F-2C-1	G2 #765171 4.770% 12/20/61		09/01/2019	Paydown		53,723	53,723	58,287	53,889	.0	(166)	.0	(166)	.0	53,723	.0	.0	.0	1,502	08/01/2028	1
36176F-3G-1	G2 POOL # 765199 4.308% 07/20/62		09/01/2019	Paydown		2,455,817	2,455,817	2,713,238	2,472,408	.0	(16,591)	.0	(16,591)	.0	2,455,817	.0	.0	.0	73,149	07/20/2062	1
36176F-75-0	G2 #765164 3.880% 10/20/61		08/01/2019	Paydown		162,733	162,733	175,168	163,150	.0	(417)	.0	(417)	.0	162,733	.0	.0	.0	3,459	10/20/2061	1
36176F-79-2	G2 #765168 3.903% 11/20/61		08/01/2019	Paydown		42,240	42,240	45,193	42,012	.0	.88	.0	.88	.0	42,240	.0	.0	.0	900	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2019	Paydown		4,447,939	4,447,939	4,453,499	4,451,555	.0	(3,616)	.0	(3,616)	.0	4,447,939	.0	.0	.0	87,923	01/15/2033	1
36179N-RP-5	G2 MA1394 4.125% 10/20/43		09/01/2019	Paydown		6,265	6,265	6,384	6,381	.0	(115)	.0	(115)	.0	6,265	.0	.0	.0	164	10/20/2043	1
36179Q-W3-1	Government National Mortgage A POOL # MA2466 4.000% 12/20/44		09/01/2019	Paydown		3,016	3,016	3,063	3,062	.0	(46)	.0	(46)	.0	3,016	.0	.0	.0	81	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2019	Paydown		199,281	199,281	190,329	192,134	.0	7,147	.0	7,147	.0	199,281	.0	.0	.0	3,654	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2019	Paydown		288	288	305	301	.0	(13)	.0	(13)	.0	288	.0	.0	.0	12	09/15/2032	1
36202K-2S-3	G2 # 8885 4.125% 12/20/21		09/01/2019	Paydown		161	161	165	156	.0	.4	.0	.4	.0	161	.0	.0	.0	4	12/20/2021	1
36202K-5J-0	G2 # 8949 3.750% 08/20/26		09/01/2019	Paydown		204	204	209	195	.0	.9	.0	.9	.0	204	.0	.0	.0	5	08/20/2026	1
36202K-DB-8	G2 # 8198 3.875% 05/20/23		09/01/2019	Paydown		1,415	1,415	1,444	1,354	.0	.61	.0	.61	.0	1,415	.0	.0	.0	35	05/20/2023	1
36202K-DW-2	G2 # 8217 3.875% 06/20/23		09/01/2019	Paydown		2,614	2,614	2,681	2,509	.0	105	.0	105	.0	2,614	.0	.0	.0	62	06/20/2023	1
36202K-OP-3	G2 # 8562 4.125% 12/20/24		09/01/2019	Paydown		1,250	1,250	1,283	1,206	.0	.44	.0	.44	.0	1,250	.0	.0	.0	35	12/20/2024	1
36202K-SA-4	G2 # 8613 4.000% 03/20/25		09/01/2019	Paydown		743	743	758	703	.0	.40	.0	.40	.0	743	.0	.0	.0	20	03/20/2025	1
36202K-V6-9	G2 # 8737 4.000% 01/20/21		09/01/2019	Paydown		1,603	1,603	1,613	1,549	.0	.54	.0	.54	.0	1,603	.0	.0	.0	40	01/20/2021	1
36202K-XR-1	G2 # 8788 4.000% 01/20/26		09/01/2019	Paydown		218	218	223	207	.0	.11	.0	.11	.0	218	.0	.0	.0	5	01/20/2026	1
36202K-ZQ-1	G2 # 8851 4.125% 10/20/21		09/01/2019	Paydown		1,176	1,176	1,218	1,149	.0	.28	.0	.28	.0	1,176	.0	.0	.0	31	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2019	Paydown		1,341	1,341	1,287	1,312	.0	.29	.0	.29	.0	1,341	.0	.0	.0	70	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2019	Paydown		1,801	1,801	1,731	1,764	.0	.38	.0	.38	.0	1,801	.0	.0	.0	90	05/15/2023	1
36203N-ZU-1	GNMA # 354587 7.500% 05/15/23		09/01/2019	Paydown		1,482	1,482	1,359	1,417	.0	.65	.0	.65	.0	1,482	.0	.0	.0	74	05/15/2023	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2019	Paydown		95	95	95	91	.0	.4	.0	.4	.0	95	.0	.0	.0	5	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2019	Paydown		296	296	303	300	.0	(5)	.0	(5)	.0	296	.0	.0	.0	15	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2019	Paydown		256	256	258	257	.0	(1)	.0	(1)	.0	256	.0	.0	.0	13	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2019	Paydown		1,305	1,305	1,292	1,295	.0	.9	.0	.9	.0	1,305	.0	.0	.0	70	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2019	Paydown		611	611	583	594	.0	.17	.0	.17	.0	611	.0	.0	.0	33	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2019	Paydown		485	485	480	482	.0	.3	.0	.3	.0	485	.0	.0	.0	26	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2019	Paydown		921	921	912	915	.0	.6	.0	.6	.0	921	.0	.0	.0	49	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2019	Paydown		277	277	277	277	.0	.0	.0	.0	.0	277	.0	.0	.0	14	06/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2019	Paydown		194	194	188	190	.0	.4	.0	.4	.0	194	.0	.0	.0	10	04/15/2026	1
36206M-SH-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2019	Paydown		139	139	139	139	.0	.0	.0	.0	.0	139	.0	.0	.0	7	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2019	Paydown		259	259	260	259	.0	.0	.0	.0	.0	259	.0	.0	.0	13	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2019	Paydown		10,458	10,458	10,435	10,432	.0	.26	.0	.26	.0	10,458	.0	.0	.0	468	02/15/2026	1
36206U-SG-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2019	Paydown		512	512	504	506	.0	.6	.0	.6	.0	512	.0	.0	.0	26	04/15/2027	1
36207D-SR-5	GNMA # 429308 7.500% 03/15/27		09/01/2019	Paydown		939	939	945	942	.0	(3)	.0	(3)	.0	939	.0	.0	.0	47	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2019	Paydown		134	134	134	134	.0	.0	.0	.0	.0	134	.0	.0	.0	7	06/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2019	Paydown		741	741	743	742	.0	(1)	.0	(1)	.0	741	.0	.0	.0	37	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2019	Paydown		689	689	699	695	.0	(6)	.0	(6)	.0	689	.0	.0	.0	30	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2019	Paydown		143	143	145	145	.0	(1)	.0	(1)	.0	143	.0	.0	.0	7	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2019	Paydown		14	14	13	13	.0	.0	.0	.0	.0	14	.0	.0	.0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2019	Paydown		868	868	877	873	.0	(5)	.0	(5)	.0	868	.0	.0	.0	44	12/15/2026	1
36207U-DB-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2019	Paydown		237	237	237	237	.0	.0	.0	.0	.0	237	.0	.0	.0	12	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2019	Paydown		94	94	95	95	.0	(1)	.0	(1)	.0	94	.0	.0	.0	5	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27																				

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2019	Paydown		1,225	1,225	1,242	1,235	.0	(10)	.0	(10)	.0	1,225	.0	.0	.0	53	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2019	Paydown		546	546	.0	546	.0	.0	.0	.0	.0	.0	.0	.0	.0	24	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2019	Paydown		426	426	.0	426	.0	.0	.0	.0	.0	.0	.0	.0	.0	18	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2019	Paydown		1,098	1,098	1,098	1,097	.0	.1	.0	1	.0	1,098	.0	.0	.0	48	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2019	Paydown		530	530	530	529	.0	.1	.0	1	.0	530	.0	.0	.0	23	05/15/2029	1
36211U-TJ-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2019	Paydown		865	865	860	861	.0	.4	.0	4	.0	865	.0	.0	.0	43	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2019	Paydown		987	987	990	988	.0	(2)	.0	(2)	.0	987	.0	.0	.0	51	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2019	Paydown		604	604	613	609	.0	(6)	.0	(6)	.0	604	.0	.0	.0	28	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2019	Paydown		933	933	933	932	.0	.0	.0	.0	.0	933	.0	.0	.0	46	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 4.000% 01/20/27		09/01/2019	Paydown		973	973	988	920	.0	53	.0	53	.0	973	.0	.0	.0	23	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 4.125% 12/20/26		09/01/2019	Paydown		2,477	2,477	2,503	2,354	.0	122	.0	122	.0	2,477	.0	.0	.0	61	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 3.875% 05/20/27		09/01/2019	Paydown		637	637	650	603	.0	34	.0	34	.0	637	.0	.0	.0	15	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 3.750% 08/20/27		09/01/2019	Paydown		535	535	549	510	.0	25	.0	25	.0	535	.0	.0	.0	14	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 4.000% 01/20/28		09/01/2019	Paydown		1,243	1,243	1,263	1,173	.0	69	.0	69	.0	1,243	.0	.0	.0	28	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 4.125% 11/20/27		09/01/2019	Paydown		129	129	132	123	.0	.5	.0	5	.0	129	.0	.0	.0	3	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 4.000% 02/20/28		09/01/2019	Paydown		73	73	75	69	.0	.4	.0	4	.0	73	.0	.0	.0	2	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 4.000% 03/20/28		09/01/2019	Paydown		1,861	1,861	1,879	1,754	.0	107	.0	107	.0	1,861	.0	.0	.0	49	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 3.875% 05/20/28		09/01/2019	Paydown		1,641	1,641	1,673	1,547	.0	94	.0	94	.0	1,641	.0	.0	.0	37	05/20/2028	1
36225D-NS-9	62AR # 81300 4.375% 04/20/35		09/01/2019	Paydown		266	266	263	263	.0	.2	.0	2	.0	266	.0	.0	.0	7	04/20/2035	1
36230R-NJ-6	G2 #756703 4.324% 11/20/61		08/01/2019	Paydown		322,901	322,901	346,248	322,864	.0	(622)	.0	(622)	.0	322,901	.0	.0	.0	9,261	11/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2019	Paydown		1,067,910	1,067,910	1,090,616	1,065,693	.0	102	.0	102	.0	1,067,910	.0	.0	.0	20,450	11/20/2060	1
38376G-FV-7	GNR 2010-28 IO 1.594% 01/16/52		09/01/2019	Paydown		.0	.0	18,651	10,961	.0	(10,961)	.0	(10,961)	.0	.0	.0	.0	.0	5,026	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 3.983% 05/16/51		09/01/2019	Paydown		234,526	234,526	261,543	249,400	.0	(14,874)	.0	(14,874)	.0	234,526	.0	.0	.0	6,033	05/16/2051	1
38376G-WD-8	GNR 2010-122 IO 0.296% 02/16/44		09/01/2019	Paydown		.0	.0	784	258	.0	(258)	.0	(258)	.0	.0	.0	.0	.0	144	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2019	Paydown	123,139	123,139	123,139	128,431	124,983	.0	(1,844)	.0	(1,844)	.0	123,139	.0	.0	.0	3,695	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.557% 06/16/53		09/01/2019	Paydown		.0	.0	10,796	4,524	.0	(4,524)	.0	(4,524)	.0	.0	.0	.0	.0	1,109	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.669% 10/16/53		09/01/2019	Paydown		.0	.0	4,257	1,913	.0	(1,913)	.0	(1,913)	.0	.0	.0	.0	.0	443	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 3.650% 11/16/43		09/01/2019	Paydown		47,938	47,938	54,564	55,630	.0	(7,692)	.0	(7,692)	.0	47,938	.0	.0	.0	1,355	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.922% 03/16/47		09/01/2019	Paydown		.0	.0	30,318	8,224	.0	(8,224)	.0	(8,224)	.0	.0	.0	.0	.0	3,343	03/16/2047	1
38378K-DQ-9	GNR 2013-46 IO 1.123% 08/16/42		09/01/2019	Paydown		.0	.0	8,155	2,494	.0	(2,494)	.0	(2,494)	.0	.0	.0	.0	.0	2,142	08/16/2042	1
38378K-YB-9	GNR 2013-105 IO 0.456% 06/16/54		09/01/2019	Paydown		.0	.0	6,463	6,445	.0	(6,445)	.0	(6,445)	.0	.0	.0	.0	.0	933	06/16/2054	1
38378N-5K-5	GNR 2014-73 IO 0.612% 04/16/56		09/01/2019	Paydown		.0	.0	133,396	123,396	.0	(123,396)	.0	(123,396)	.0	.0	.0	.0	.0	19,898	04/16/2056	1
38378N-F9-9	GNR 2014-50 IO 0.825% 09/16/55		09/01/2019	Paydown		.0	.0	10,302	9,520	.0	(9,520)	.0	(9,520)	.0	.0	.0	.0	.0	1,189	09/16/2055	1
38378X-5P-2	GNR 2015-9 IO 0.962% 02/16/49		09/01/2019	Paydown		.0	.0	29,689	28,094	.0	(28,094)	.0	(28,094)	.0	.0	.0	.0	.0	5,827	02/16/2049	1
38378X-FU-0	GNR 2014-112 IO 0.968% 01/16/48		09/01/2019	Paydown		.0	.0	19,391	20,456	.0	(20,456)	.0	(20,456)	.0	.0	.0	.0	.0	2,460	01/16/2048	1
38378X-SH-5	GNR 2014-143 IO 0.769% 02/16/48		09/01/2019	Paydown		.0	.0	21,836	21,891	.0	(21,891)	.0	(21,891)	.0	.0	.0	.0	.0	4,081	02/16/2048	1
38379K-4K-1	GNR 2015-160 IO 0.946% 01/16/56		09/01/2019	Paydown		.0	.0	2,667	2,490	.0	(2,490)	.0	(2,490)	.0	.0	.0	.0	.0	267	01/16/2056	1
38379K-X6-0	GNR 2015-145 IO 0.866% 07/16/57		09/01/2019	Paydown		.0	.0	13,990	13,032	.0	(13,032)	.0	(13,032)	.0	.0	.0	.0	.0	1,247	07/16/2057	1
38379U-NF-9	GNR 2016-45 IO 1.007% 02/16/58		09/01/2019	Paydown		.0	.0	57,339	.0	.0	(57,339)	.0	(57,339)	.0	.0	.0	.0	.0	1,372	02/16/2058	1
38379U-R6-5	GNR 2016-133 IO 1.062% 12/16/57		09/01/2019	Paydown		.0	.0	23,674	.0	.0	(23,674)	.0	(23,674)	.0	.0	.0	.0	.0	562	12/16/2057	1
38379U-RR-3	GNR 2016-70 IO 0.929% 04/16/58		09/01/2019	Paydown		.0	.0	115,310	109,912	.0	(109,912)	.0	(109,912)	.0	.0	.0	.0	.0	9,255	04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.885% 12/16/55		09/01/2019	Paydown		.0	.0	13,475	8,315	.0	(8,315)	.0	(8,315)	.0	.0	.0	.0	.0	1,047	12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.045% 03/16/58		09/01/2019	Paydown		.0	.0	234,529	155,476	.0	(155,476)	.0	(155,476)	.0	.0	.0	.0	.0	29,165	03/16/2058	1
690353-2B-2	OPIC 1.875% 05/15/24		08/15/2019	Redemption	100.0000			208,333	208,333	.0	.0	.0	.0	.0	208,333	.0	.0	.0	3,754	05/15/2024	1
690353-2K-2	OPIC 1.987% 02/15/28		08/15/2019	Redemption	100.0000			191,265	191,265	.0	.0	.0	.0	.0	191,265	.0	.0	.0	3,439	02/15/2028	1
690353-3C-9	OPIC AGENCY DEBENTURES 1.987% 05/15/24		08/15/2019	Redemption	100.0000			113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	2,048	05/15/2024	1
690353-3H-8	OPIC AGENCY DEBENTURES 1.987% 07/07/40		07/07/2019	Redemption	100.0000			914	914	.0	.0	.0	.0	.0	914	.0	.0	.0	16	07/07/2040	1
690353-H9-1	OPIC US Agency Floating Rate 1.987%		09/15/22	Redemption	100.0000			186,550	186,550	.0	.0	.0	.0	.0	186,550	.0	.0	.0	3,351	09/15/2022	1
690353-M8-7	OPIC 2.335% 02/15/28		08/15/2019	Redemption	100.0000			211,111	211,111	.0	.0	.0	.0	.0	211,111	.0	.0	.0	3,796	02/15/2028	1
690353-RW-9	OPIC US Agency Floating MTN 1.987% 12/16/19		08/02/2019	BANK of AMERICA SEC		13,000,000	13,000,000	13,000,000	13,000,000	.0	.0	.0	.0	.0	13,000,000	.0	.0	.0	197,319	12/16/2019	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
690353-U8-8	OPIC 2.335% 02/15/28		08/15/2019	Redemption 100.0000		180,840	180,840	180,840	180,840	0	0	0	0	0	180,840	0	0	0	3,259	02/15/2028	1
690353-X5-1	OPIC AGENCY DEBENTURES 2.016% 08/15/29		08/06/2019	WELLS FARGO		500,000	500,000	500,000	0	0	0	0	0	0	500,000	0	0	0	5,687	08/15/2029	1
690353-XQ-5	OPIC VRDN 2.335% 07/15/25		07/15/2019	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	2,987	07/15/2025	1
690353-Z8-3	OPIC AGENCY DEBENTURES 1.987% 07/07/40		07/07/2019	Redemption 100.0000		522	522	522	522	0	0	0	0	0	522	0	0	0	9	07/07/2040	1
690353-ZZ-3	OPIC 1.987% 09/15/20		08/02/2019	WELLS FARGO		17,300,000	17,300,000	17,300,000	17,300,000	0	0	0	0	0	17,300,000	0	0	0	263,448	09/15/2020	1
912828-4V-9	U S TREASURY 2.875% 08/15/28		08/02/2019	GOLDMAN SACHS		5,766,722	5,310,000	5,657,660	0	0	(5,534)	0	(5,534)	0	5,652,127	0	114,595	114,595	72,114	08/15/2028	1
912828-4Y-3	U S TREASURY 2.625% 08/31/20		07/30/2019	NOMURA SECURITIES INTERNATIONAL		5,637,169	5,600,000	5,613,019	2,401,132	0	(2,378)	0	(2,378)	0	5,610,641	0	26,528	26,528	92,617	08/31/2020	1
0599999	Subtotal - Bonds - U.S. Governments					52,692,163	52,198,272	53,673,813	43,751,551	0	(653,996)	0	(653,996)	0	52,551,040	0	141,123	141,123	957,434	XXX	XXX
903724-AV-4	UKRAINE 7.750% 09/01/19	D	08/12/2019	CITIGROUP GLOBAL MKTS		800,400	800,000	797,600	797,715	0	2,018	0	2,018	0	799,733	0	667	667	59,072	09/01/2019	4FE
910878-AA-8	UNITED MEXICAN STATES SOVEREIGN 3.600% 01/30/25	D	07/24/2019	GOLDMAN SACHS		10,279,200	10,000,000	9,850,000	9,894,226	0	9,243	0	9,243	0	9,903,469	0	375,731	375,731	359,000	01/30/2025	2FE
1099999	Subtotal - Bonds - All Other Governments					11,079,600	10,800,000	10,647,600	10,691,941	0	11,261	0	11,261	0	10,703,202	0	376,398	376,398	418,072	XXX	XXX
917542-QW-5	UTAH ST 3.189% 07/01/19		07/01/2019	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	223,230	07/01/2019	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	223,230	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2019	Redemption 100.0000		42,871	42,871	42,871	42,871	0	0	0	0	0	42,871	0	0	0	896	07/01/2043	1FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		09/03/2019			6,358	6,358	6,358	0	0	0	0	0	0	6,358	0	0	0	20	08/01/2049	1FE
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/16/2019	280 Securities		3,308,866	3,383,948	3,405,098	3,399,579	0	(1,471)	0	(1,471)	0	3,398,108	0	(89,242)	(89,242)	42,863	11/15/2032	1
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/01/2019	Paydown		79,804	79,804	80,302	80,172	0	(369)	0	(369)	0	79,804	0	0	0	931	11/15/2032	1
31283G-LL-9	FHLMC # 600331 7.000% 12/01/24		09/01/2019	Paydown		299	299	301	299	0	(1)	0	(1)	0	299	0	0	0	14	12/01/2024	1
31283K-GE-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2019	Paydown		2,079	2,079	2,238	2,122	0	(44)	0	(44)	0	2,079	0	0	0	69	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2019	Paydown		1,803	1,803	1,953	1,844	0	(41)	0	(41)	0	1,803	0	0	0	60	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2019	Paydown		5,381	5,381	5,297	5,313	0	69	0	69	0	5,381	0	0	0	179	05/01/2033	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2019	Paydown		256	256	257	256	0	(1)	0	(1)	0	256	0	0	0	12	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2019	Paydown		177	177	178	177	0	(1)	0	(1)	0	177	0	0	0	8	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2019	Paydown		565	565	563	563	0	2	0	2	0	565	0	0	0	26	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2019	Paydown		1,017	1,017	1,013	1,014	0	3	0	3	0	1,017	0	0	0	47	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2019	Paydown		782	782	777	779	0	4	0	4	0	782	0	0	0	37	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2019	Paydown		276,773	276,773	287,628	286,263	0	(9,490)	0	(9,490)	0	276,773	0	0	0	5,859	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2019	Paydown		60,424	60,424	61,462	60,928	0	(505)	0	(505)	0	60,424	0	0	0	1,781	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2019	Paydown		24,241	24,241	24,871	24,557	0	(316)	0	(316)	0	24,241	0	0	0	723	05/01/2024	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		09/01/2019	Paydown		479,066	479,066	478,692	478,659	0	407	0	407	0	479,066	0	0	0	9,549	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		09/01/2019	Paydown		181,892	181,892	189,281	187,492	0	(5,600)	0	(5,600)	0	181,892	0	0	0	5,382	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2019	Paydown		40,333	40,333	41,114	40,727	0	(395)	0	(395)	0	40,333	0	0	0	1,188	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2019	Paydown		12,284	12,284	12,560	12,425	0	(140)	0	(140)	0	12,284	0	0	0	366	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2019	Paydown		51,278	51,278	52,436	51,899	0	(621)	0	(621)	0	51,278	0	0	0	1,368	12/01/2024	1
3128PR-LS-6	FG J12137 4.500% 05/01/25		09/01/2019	Paydown		23,633	23,633	24,534	24,155	0	(522)	0	(522)	0	23,633	0	0	0	708	05/01/2025	1
3128PR-PB-6	FG POOL # J12247 4.500% 05/01/25		09/01/2019	Paydown		27,557	27,557	28,569	28,569	0	(1,012)	0	(1,012)	0	27,557	0	0	0	835	05/01/2025	1
3128PR-V8-9	FG # J12439 4.500% 06/01/25		09/01/2019	Paydown		46,732	46,732	49,682	48,549	0	(1,817)	0	(1,817)	0	46,732	0	0	0	1,359	06/01/2025	1
3128PR-YD-5	FG # J12508 4.500% 07/01/25		09/01/2019	Paydown		44,906	44,906	47,740	46,664	0	(1,758)	0	(1,758)	0	44,906	0	0	0	1,346	07/01/2025	1
3128PT-6X-8	FG #J14486 3.000% 02/01/26		09/01/2019	Paydown		244,043	244,043	236,187	239,055	0	4,988	0	4,988	0	244,043	0	0	0	4,888	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 4.637% 06/01/35		09/01/2019	Paydown		4,449	4,449	4,691	4,665	0	(216)	0	(216)	0	4,449	0	0	0	125	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 4.625% 07/01/35		09/01/2019	Paydown		1,455	1,455	1,491	1,491	0	(36)	0	(36)	0	1,455	0	0	0	52	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 4.556% 01/01/37		09/01/2019	Paydown		1,852	1,852	1,952	1,944	0	(92)	0	(92)	0	1,852	0	0	0	62	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 5.359% 03/01/36		09/01/2019	Paydown		900	900	943	863	0	37	0	37	0	900	0	0	0	35	03/01/2036	1
3128S4-DY-0	FHARM # 100119 4.387% 09/01/36		09/01/2019	Paydown		3,477	3,477	3,669	3,652	0	(175)	0	(175)	0	3,477	0	0	0	118	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2019	Paydown		451	451	452	448	0	2	0	2	0	451	0	0	0	31	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 2.954% 04/25/23		09/25/2019	Paydown		666	666	680	666	0	0	0	0	0	666	0	0	0	15	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2019	Paydown		190	190	201	197	0	(7)	0	(7)	0	190	0	0	0	9	07/01/2029	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31300L-CF-0	PHARM 848170 4.748% 12/01/39		09/01/2019	Paydown		242	242	252	229	.0	.12	.0	.12	.0	242	.0	.0	.0	.8	12/01/2039	1
313267-DZ-5	FG U80120 3.500% 12/01/32		09/01/2019	Paydown		550,535	550,535	580,212	574,246	.0	(23,711)	.0	(23,711)	.0	550,535	.0	.0	.0	13,114	12/01/2032	1
313267-H3-2	FG U80250 3.500% 03/01/33		09/01/2019	Paydown		627,917	627,917	661,766	655,013	.0	(27,095)	.0	(27,095)	.0	627,917	.0	.0	.0	14,287	03/01/2033	1
313267-LE-3	FG U80325 3.500% 05/01/33		09/01/2019	Paydown		228,053	228,053	240,347	237,979	.0	(9,926)	.0	(9,926)	.0	228,053	.0	.0	.0	5,755	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		09/01/2019	Paydown		51,070	51,070	54,940	54,744	.0	(3,674)	.0	(3,674)	.0	51,070	.0	.0	.0	1,415	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		09/01/2019	Paydown		606,300	606,300	652,699	650,448	.0	(44,148)	.0	(44,148)	.0	606,300	.0	.0	.0	16,915	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		09/01/2019	Paydown		474,844	474,844	499,179	497,387	.0	(22,543)	.0	(22,543)	.0	474,844	.0	.0	.0	12,669	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2019	Paydown		506,068	506,068	496,896	498,378	.0	7,690	.0	7,690	.0	506,068	.0	.0	.0	9,844	07/01/2033	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		09/01/2019	Paydown		635,544	635,544	668,165	666,809	.0	(31,265)	.0	(31,265)	.0	635,544	.0	.0	.0	14,276	04/01/2046	1
3132XS-BQ-2	FGLMC POOL #050046 3.500% 08/01/47		09/01/2019	Paydown		750,042	750,042	776,762	776,153	.0	(26,111)	.0	(26,111)	.0	750,042	.0	.0	.0	17,688	08/01/2047	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2019	Paydown		713	713	715	713	.0	.0	.0	.0	.0	713	.0	.0	.0	35	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2019	Paydown		394	394	390	391	.0	.3	.0	.3	.0	394	.0	.0	.0	18	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2019	Paydown		210	210	213	211	.0	(1)	.0	(1)	.0	210	.0	.0	.0	10	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2019	Paydown		903	903	858	876	.0	27	.0	27	.0	903	.0	.0	.0	41	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2019	Paydown		11,663	11,663	12,622	12,085	.0	(422)	.0	(422)	.0	11,663	.0	.0	.0	535	07/20/2023	1
3133T4-GF-7	FHG 27 FC 3.875% 03/25/24		09/01/2019	Paydown		2,403	2,403	2,379	2,403	.0	.0	.0	.0	.0	2,403	.0	.0	.0	77	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 6.677% 08/25/28		09/01/2019	Paydown		2,667	2,667	2,689	2,648	.0	.19	.0	.19	.0	2,667	.0	.0	.0	122	08/25/2028	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2019	Paydown		4	4	4	4	.0	.0	.0	.0	.0	4	.0	.0	.0	.0	03/01/2020	1
31349U-B5-6	PHARM 782760 4.532% 11/01/36		09/01/2019	Paydown	1,810	1,810	1,937	1,919	1,919	.0	(109)	.0	(109)	.0	1,810	.0	.0	.0	61	11/01/2036	1
313614-ST-4	FNMA # 050310 10.000% 05/01/20		09/01/2019	Paydown	20	20	20	20	20	.0	.0	.0	.0	.0	20	.0	.0	.0	.1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2019	Paydown	18	18	18	18	18	.0	.0	.0	.0	.0	18	.0	.0	.0	.1	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2019	Paydown	173,479	173,479	171,311	171,644	171,644	.0	1,835	.0	1,835	.0	173,479	.0	.0	.0	2,888	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		09/01/2019	Paydown	136,718	136,718	130,993	132,461	132,461	.0	4,256	.0	4,256	.0	136,718	.0	.0	.0	2,050	02/25/2040	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		07/01/2019	Various	4,457	4,457	4,457	4,457	4,457	.0	602	.0	602	.0	4,457	.0	.0	.0	.0	09/25/2043	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2019	Paydown	732,363	732,363	748,955	745,685	745,685	.0	(13,322)	.0	(13,322)	.0	732,363	.0	.0	.0	10,726	03/25/2042	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2019	Paydown	605	605	616	605	605	.0	(9)	.0	(9)	.0	605	.0	.0	.0	24	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2019	Paydown	66,058	66,058	68,906	72,335	72,335	.0	(6,277)	.0	(6,277)	.0	66,058	.0	.0	.0	4,235	05/01/2023	1
31373H-SC-6	FNMA # 294343 8.500% 11/01/24		09/01/2019	Paydown	464	464	470	466	466	.0	(2)	.0	(2)	.0	464	.0	.0	.0	26	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2019	Paydown	106	106	108	107	107	.0	.0	.0	.0	.0	106	.0	.0	.0	6	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2019	Paydown	382	382	385	383	383	.0	(1)	.0	(1)	.0	382	.0	.0	.0	20	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2019	Paydown	1,272	1,272	1,283	1,245	1,245	.0	27	.0	27	.0	1,272	.0	.0	.0	137	06/01/2025	1
31374T-SN-5	FNMA # 324053 7.500% 09/01/25		09/01/2019	Paydown	70	70	70	70	70	.0	.0	.0	.0	.0	70	.0	.0	.0	4	09/01/2025	1
31379C-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2019	Paydown	180	180	185	182	182	.0	(2)	.0	(2)	.0	180	.0	.0	.0	7	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.427% 08/25/20		09/01/2019	Paydown	.0	.0	90,246	19,607	19,607	.0	(19,607)	.0	(19,607)	.0	.0	.0	.0	.0	11,049	08/25/2020	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2019	Paydown	450,719	450,719	429,591	447,518	447,518	.0	3,200	.0	3,200	.0	450,719	.0	.0	.0	10,706	11/15/2037	1
3137A6-B2-7	FHR K010 A2 4.333% 10/25/20		09/01/2019	Paydown	85,217	85,217	86,064	85,194	85,194	.0	23	.0	23	.0	85,217	.0	.0	.0	2,455	10/25/2020	1
3137A7-A4-2	FHLMC 3805 DB 4.500% 10/15/37		09/01/2019	Paydown	590,617	590,617	629,745	596,823	596,823	.0	(6,206)	.0	(6,206)	.0	590,617	.0	.0	.0	17,709	10/15/2037	1
3137A7-NU-0	FHLMC K011 A2 4.084% 11/25/20		09/01/2019	Paydown	73,846	73,846	74,209	73,770	73,770	.0	76	.0	76	.0	73,846	.0	.0	.0	2,021	11/25/2020	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2019	Paydown	138,236	138,236	146,531	150,248	150,248	.0	(12,011)	.0	(12,011)	.0	138,236	.0	.0	.0	4,196	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.453% 01/25/22		09/01/2019	Paydown	.0	.0	53,272	16,295	16,295	.0	(16,295)	.0	(16,295)	.0	.0	.0	.0	.0	4,374	01/25/2022	1
3137AS-NK-6	FHMS K019 X1 1.743% 03/25/22		09/01/2019	Paydown	.0	.0	29,829	10,266	10,266	.0	(10,266)	.0	(10,266)	.0	.0	.0	.0	.0	2,746	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.344% 07/25/22		09/01/2019	Paydown	.0	.0	6,205	2,298	2,298	.0	(2,298)	.0	(2,298)	.0	.0	.0	.0	.0	540	07/25/2022	

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2019	Paydown		3,207	3,207	3,213	3,209	.0	(3)	.0	(3)	.0	3,207	.0	.0	.0	129	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2019	Paydown		1,682	1,682	1,820	1,742	.0	(60)	.0	(60)	.0	1,682	.0	.0	.0	77	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2019	Paydown		10,575	10,575	10,623	10,598	.0	(23)	.0	(23)	.0	10,575	.0	.0	.0	494	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2019	Paydown		388	388	386	386	.0	2	.0	2	.0	388	.0	.0	.0	17	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2019	Paydown		1,566	1,566	1,556	1,557	.0	.9	.0	.9	.0	1,566	.0	.0	.0	68	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/2019		09/01/2019	Paydown		4,586	4,586	4,757	4,708	.0	(122)	.0	(122)	.0	4,586	.0	.0	.0	216	08/01/2031	1
3138EO-YE-3	FN AJ7908 3.000% 01/01/27		09/01/2019	Paydown		69,662	69,662	67,410	68,099	.0	1,562	.0	1,562	.0	69,662	.0	.0	.0	1,338	01/01/2027	1
3138EG-OR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2019	Paydown		102,428	102,428	102,504	102,403	.0	25	.0	25	.0	102,428	.0	.0	.0	2,047	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		09/01/2019	Paydown		324,394	324,394	328,601	327,716	.0	(3,322)	.0	(3,322)	.0	324,394	.0	.0	.0	7,472	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2019	Paydown		351,662	351,662	361,168	359,358	.0	(7,697)	.0	(7,697)	.0	351,662	.0	.0	.0	8,168	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2019	Paydown		297,923	297,923	312,819	311,704	.0	(13,781)	.0	(13,781)	.0	297,923	.0	.0	.0	7,792	09/01/2043	1
3138EQ-GE-6	FN #AL7396 4.153% 02/01/37		09/01/2019	Paydown		9,371	9,371	9,828	9,813	.0	(442)	.0	(442)	.0	9,371	.0	.0	.0	258	02/01/2037	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2019	Paydown		38,480	38,480	36,951	37,698	.0	782	.0	782	.0	38,480	.0	.0	.0	716	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2019	Paydown		67,814	67,814	72,519	71,575	.0	(3,761)	.0	(3,761)	.0	67,814	.0	.0	.0	1,590	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		09/01/2019	Paydown		377,018	377,018	376,665	376,591	.0	427	.0	427	.0	377,018	.0	.0	.0	7,049	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2019	Paydown		59,833	59,833	63,984	63,162	.0	(3,328)	.0	(3,328)	.0	59,833	.0	.0	.0	1,398	01/01/2033	1
3138W5-Z2-0	FN AR7991 3.500% 03/01/33		09/01/2019	Paydown		251,642	251,642	269,100	265,680	.0	(14,038)	.0	(14,038)	.0	251,642	.0	.0	.0	5,931	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2019	Paydown		123,989	123,989	123,854	123,834	.0	155	.0	155	.0	123,989	.0	.0	.0	2,544	08/01/2033	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		09/01/2019	Paydown		1,804,771	1,804,771	1,863,426	1,861,679	.0	(56,908)	.0	(56,908)	.0	1,804,771	.0	.0	.0	41,904	05/01/2045	1
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		09/01/2019	Paydown		396,975	396,975	417,785	417,374	.0	(20,399)	.0	(20,399)	.0	396,975	.0	.0	.0	11,062	08/01/2046	1
31390Q-03-2	FNMA # 653074 7.000% 07/01/32		09/01/2019	Paydown		155	155	155	155	.0	.0	.0	.0	.0	155	.0	.0	.0	7	07/01/2032	1
31391X-EP-0	FNMA # 679742 4.978% 01/01/40		09/01/2019	Paydown		514	514	527	523	.0	(9)	.0	(9)	.0	514	.0	.0	.0	17	01/01/2040	1
313920-YH-7	FNW 2001-W2 ASS 6.473% 10/25/31		09/01/2019	Paydown		40	40	41	41	.0	.0	.0	.0	.0	40	.0	.0	.0	2	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2019	Paydown		16,802	16,802	15,222	15,904	.0	899	.0	899	.0	16,802	.0	.0	.0	648	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 2.238% 04/25/33		09/25/2019	Paydown		1,219	1,219	1,219	1,219	.0	.0	.0	.0	.0	1,219	.0	.0	.0	19	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2019	Paydown		24,634	24,634	27,898	26,864	.0	(2,230)	.0	(2,230)	.0	24,634	.0	.0	.0	1,005	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2019	Paydown		20,272	20,272	20,072	20,084	.0	188	.0	188	.0	20,272	.0	.0	.0	733	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2019	Paydown		61,136	61,136	56,790	58,762	.0	2,373	.0	2,373	.0	61,136	.0	.0	.0	2,196	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2019	Paydown		58,979	58,979	63,444	61,076	.0	(2,097)	.0	(2,097)	.0	58,979	.0	.0	.0	2,188	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2019	Paydown		115,693	115,693	128,763	133,000	.0	(17,307)	.0	(17,307)	.0	115,693	.0	.0	.0	4,407	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		09/01/2019	Paydown		396,696	396,696	401,960	399,135	.0	(2,439)	.0	(2,439)	.0	396,696	.0	.0	.0	12,081	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		09/01/2019	Paydown		113,456	113,456	116,221	114,648	.0	(1,193)	.0	(1,193)	.0	113,456	.0	.0	.0	3,806	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		09/01/2019	Paydown		34,339	34,339	33,331	33,810	.0	528	.0	528	.0	34,339	.0	.0	.0	1,287	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2019	Paydown		68,771	68,771	74,746	91,167	.0	(22,396)	.0	(22,396)	.0	68,771	.0	.0	.0	4,142	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2019	Paydown		7,698	7,698	8,036	7,781	.0	(83)	.0	(83)	.0	7,698	.0	.0	.0	203	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2019	Paydown		38,484	38,484	43,661	45,220	.0	(6,736)	.0	(6,736)	.0	38,484	.0	.0	.0	1,640	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2019	Paydown		89,172	89,172	98,702	92,938	.0	(3,766)	.0	(3,766)	.0	89,172	.0	.0	.0	2,972	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2019	Paydown		112,512	112,512	114,165	112,805	.0	(293)	.0	(293)	.0	112,512	.0	.0	.0	2,721	03/25/2037	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		07/01/2019	Paydown		894	894	929	894	.0	.0	.0	.0	.0	894	.0	.0	.0	22	07/25/2019	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		09/01/2019	Paydown		144,843	144,843	151,135	145,036	.0	(193)	.0	(193)	.0	144,843	.0	.0	.0	4,807	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2019	Paydown		43,851	43,851	41,946	43,176	.0	675	.0	675	.0	43,851	.0	.0	.0	1,194	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2019	Paydown		44,948	44,948	45,144	44,945	.0	3	.0									

SCHEDULE D - PART 4

E05.5

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	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation and Admini-strative Symbol /Market Indicator (a)
.31398V-J8-8	FHR K006 A2 4.251% 01/25/20		08/03/2019	Various		540,677	540,677	551,237	540,613	0	(54)	0	(54)	0	540,559	0	118	118	54,295	01/25/2020	1FE
.31398W-D3-5	FHR K005 A2 4.317% 11/25/19		09/01/2019	Paydown		9,253,301	9,253,301	9,403,668	9,244,188	0	9,113	0	9,113	0	9,253,301	0	0	0	274,121	11/25/2019	1FE
.31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		09/01/2019	Paydown		119,112	119,112	113,380	117,401	0	1,711	0	1,711	0	119,112	0	0	0	3,165	02/15/2025	1FE
.31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2019	Paydown		121,869	121,869	115,623	119,818	0	2,051	0	2,051	0	121,869	0	0	0	3,253	02/15/2025	1FE
.31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		09/01/2019	Paydown		124,889	124,889	125,670	124,884	0	5	0	5	0	124,889	0	0	0	3,729	04/15/2025	1FE
.31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2019	Paydown		42,766	42,766	42,111	42,219	0	547	0	547	0	42,766	0	0	0	1,568	07/01/2033	1FE
.31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2019	Paydown		2,174	2,174	2,152	2,155	0	19	0	19	0	2,174	0	0	0	79	08/01/2033	1FE
.31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2019	Paydown		87	87	94	88	0	(1)	0	(1)	0	87	0	0	0	3	09/01/2019	1FE
.31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2019	Paydown		1,282	1,282	1,292	1,288	0	(7)	0	(7)	0	1,282	0	0	0	47	09/01/2033	1FE
.31403D-PN-1	FNMA # 745793 4.697% 07/01/34		09/01/2019	Paydown		9,138	9,138	9,229	9,004	0	134	0	134	0	9,138	0	0	0	303	07/01/2034	1FE
.31404V-AB-4	FNMA #779502 4.382% 06/01/34		09/01/2019	Paydown		1,273	1,273	1,278	1,278	0	(5)	0	(5)	0	1,273	0	0	0	41	06/01/2034	1FE
.31405C-MR-7	FNCI # 785268 5.500% 07/01/19		07/01/2019	Paydown		352	352	359	352	0	1	0	1	0	352	0	0	0	11	07/01/2019	1FE
.31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2019	Paydown		11,326	11,326	11,524	11,476	0	(150)	0	(150)	0	11,326	0	0	0	455	09/01/2034	1FE
.31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2019	Paydown		1,573	1,573	1,601	1,594	0	(21)	0	(21)	0	1,573	0	0	0	58	09/01/2034	1FE
.31405D-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2019	Paydown		7,845	7,845	7,982	7,949	0	(104)	0	(104)	0	7,845	0	0	0	288	09/01/2034	1FE
.31405G-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2019	Paydown		1,688	1,688	1,718	1,711	0	(22)	0	(22)	0	1,688	0	0	0	62	09/01/2034	1FE
.31406B-KX-7	FNARM # 805010 4.760% 01/01/35		09/01/2019	Paydown		396	396	393	396	0	3	0	3	0	396	0	0	0	14	01/01/2035	1FE
.31406N-YU-2	FNMA 815323 4.122% 01/01/35		09/01/2019	Paydown		5,558	5,558	5,797	5,786	0	(228)	0	(228)	0	5,558	0	0	0	179	01/01/2035	1FE
.31407S-LU-4	FNMA # 839239 4.010% 09/01/35		09/01/2019	Paydown		3,640	3,640	3,857	3,836	0	(196)	0	(196)	0	3,640	0	0	0	121	09/01/2035	1FE
.3140F8-VR-5	FN BD1523 3.500% 06/01/46		09/01/2019	Paydown		236,987	236,987	249,781	249,252	0	(12,265)	0	(12,265)	0	236,987	0	0	0	6,036	06/01/2046	1FE
.3140HK-ZH-0	FN BK6175 4.000% 10/01/48		09/01/2019	Paydown		43,289	43,289	44,046	0	0	(758)	0	(758)	0	43,289	0	0	0	980	10/01/2048	1FE
.3140J7-XL-4	FN POOL # BM3382 5.000% 03/01/27		09/01/2019	Paydown		20,544	20,544	21,301	0	0	(758)	0	(758)	0	20,544	0	0	0	172	03/01/2027	1FE
.3140JG-AM-7	FN BN0011 4.000% 08/01/48		09/01/2019	Paydown		77,133	77,133	78,519	0	0	(1,386)	0	(1,386)	0	77,133	0	0	0	1,604	08/01/2048	1FE
.3140JG-WT-8	FN BN0657 4.000% 09/01/48		09/01/2019	Paydown		791,593	791,593	793,324	793,294	0	(1,701)	0	(1,701)	0	791,593	0	0	0	21,798	09/01/2048	1FE
.3140JJ-EX-3	FN BN1949 4.000% 10/01/48		09/01/2019	Paydown		1,750,154	1,750,154	1,757,876	1,757,876	0	(7,722)	0	(7,722)	0	1,750,154	0	0	0	50,007	10/01/2048	1FE
.31412E-CK-0	FNMA # 922674 4.890% 04/01/36		09/01/2019	Paydown		4,212	4,212	4,418	4,398	0	(186)	0	(186)	0	4,212	0	0	0	132	04/01/2036	1FE
.31412S-PL-3	FN # 933427 5.000% 03/01/38		09/01/2019	Paydown		2,392	2,392	2,405	2,403	0	(10)	0	(10)	0	2,392	0	0	0	80	03/01/2038	1FE
.31414M-4H-3	FNMA # 970737 5.000% 11/01/23		09/01/2019	Paydown		21,359	21,359	22,293	21,820	0	(461)	0	(461)	0	21,359	0	0	0	711	11/01/2023	1FE
.31414S-PA-5	FN # 974817 5.000% 04/01/23		09/01/2019	Paydown		51,300	51,300	53,545	52,313	0	(1,013)	0	(1,013)	0	51,300	0	0	0	1,709	04/01/2023	1FE
.31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2019	Paydown		4,382	4,382	4,465	4,453	0	(72)	0	(72)	0	4,382	0	0	0	161	08/01/2038	1FE
.31415A-4H-8	FNMA # 981537 5.000% 05/01/23		09/01/2019	Paydown		11,948	11,948	12,471	12,188	0	(239)	0	(239)	0	11,948	0	0	0	398	05/01/2023	1FE
.31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2019	Paydown		841	841	891	865	0	(24)	0	(24)	0	841	0	0	0	22	04/01/2023	1FE
.31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2019	Paydown		99,077	99,077	100,656	99,945	0	(868)	0	(868)	0	99,077	0	0	0	2,360	11/01/2025	1FE
.31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2019	Paydown		61,064	61,064	62,104	61,571	0	(506)	0	(506)	0	61,064	0	0	0	1,866	07/01/2024	1FE
.31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2019	Paydown		353,644	353,644	351,323	351,630	0	2,014	0	2,014	0	353,644	0	0	0	6,862	08/01/2032	1FE
.31417C-R8-0	FN AB5910 3.000% 08/01/32		09/01/2019	Paydown		488,525	488,525	488,237	488,097	0	429	0	429	0	488,525	0	0	0	4,882	08/01/2032	1FE
.31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2019	Paydown		351,623	351,623	350,963	350,954	0	668	0	668	0	351,623	0	0	0	7,300	08/01/2032	1FE
.31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2019	Paydown		67,372	67,372	72,046	71,125	0	(3,753)	0	(3,753)	0	67,372	0	0	0	1,576	02/01/2033	1FE
.31417H-CS-1	FN AB9991 3.000% 07/01/33		09/01/2019	Paydown		101,667	101,667	101,572	101,553	0	114	0	114	0	101,667	0	0	0	1,984	07/01/2033	1FE
.31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2019	Paydown		130,773	130,773	133,592	132,165	0	(1,392)	0	(1,392)	0	130,773	0	0	0	1,828	01/01/2025	1FE
.31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2019	Paydown		143,350	143,350	144,560	143,881	0	(531)	0	(531)	0	143,350	0	0	0	3,820	01/01/2025	1FE
.31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2019	Paydown		57,328	57,328	58,045	57,651	0	(323)	0	(323)	0	57,328	0	0	0	1,676	06/01/2024	1FE
.31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2019	Paydown		48,029	48,029	49,410	48,749	0	(720)	0	(720)	0	48,029	0	0	0	1,415	08/01/2024	1FE
.31418A-ID-6	FN MA1543 3.500% 08/01/33		09/01/2019	Paydown		223,592	223,592	229,880	228,810	0	(5,218)	0	(5,218)	0	223,592	0	0	0	5,171	08/01/2033	1FE
.31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		09/01/2019	Paydown		693,566	693,566	692,049	692,069	0	1,497	0	1,497	0	693,566	0	0	0	13,677	10/01/2033	1FE
.31418B-SK-8	FN POOL # MA2649 3.000% 06/01/46		09/01/2019	Paydown		762,457	762,457	773,298	773,040	0	(10,582)	0	(10,582)	0	762,457	0	0	0	3,590	06/01/2046	1FE
.31418C-YJ-7	FN POOL # MA3412 3.500% 07/01/38		09/01/2019	Paydown		368,361	368,361	382,866	0	0	(14,504)	0	(14,504)	0	368,361	0	0	0	1,074	07/01/2038	1FE
.31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		09/01/2019	Paydown		123,328	123,328	130,226	131,888	0	(8,561)	0	(8,561)	0	123,328	0	0	0	8,407	09/01/2022	1FE
.31419A-YZ-4	FN # AE0727 4.000% 10/01/20		09/01/2019	Paydown		664	664	693	670	0	(16)	0	(16)	0	664	0	0	0	17	10/01/2020	1FE
.31419K-UA-5	FNMA # AE8702 3.500% 11/01/25		09/01/2019	Paydown		32,952	32,952	33,518	33,264	0	(312)	0	(312)	0	32,952	0	0	0	769	11/01/2025	1FE
.34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/03/2019	Redemption	100.0000			241,122	241,122	0	0	0	0	0	241,122	0	0	0	3,144	07/01/2041	1FE
.34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/03/2019	Redemption	100.0000			91,306	91,306	0	0	0	0	0	91,306	0	0	0	1,623	07/01/2041	1FE
.34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2019	Redemption	100.0000			48,177	48,177	0	0	0	0	0	48,177	0	0	0	961	01/01/2036	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
..341271-AA-2	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 2.163% 07/01/19		07/01/2019	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	216,300	07/01/2019	1FE
..46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL 5.731% 07/15/29		07/15/2019	Various Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	343,860	07/15/2029	1FE
..49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33 TXBL MUNI FUNDING TRUST VARIOU GENERAL		08/23/2019			85,000	85,000	88,155	85,984	0	(984)	0	(984)	0	85,000	0	0	0	4,134	07/01/2033	1FE
..62630W-AG-2	2.400% 07/31/28		09/19/2019	Various Maturity		800,000	800,000	800,000	693,617	0	0	0	0	0	800,000	0	0	0	16,971	07/31/2028	1FE
..65819W-AD-5	NORTH CAROLINA PIWR 2.578% 07/01/19		07/01/2019	Redemption 100.0000		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	322,250	07/01/2019	1FE
..677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/03/2019	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,206	12/01/2021	1FE
..677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/03/2019			70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,297	06/01/2027	1FE
..677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2019	Various Redemption 100.0000		42,950	42,950	42,950	42,950	0	0	0	0	0	42,950	0	0	0	12,220	06/01/2027	1FE
..677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/03/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,888	12/01/2025	1FE
..677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2019	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	11,944	09/01/2019	1FE
..67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37 OKLAHOMA ST HSG FIN AGY SF MTG 2.750%		09/03/2019	Redemption 100.0000		81,452	81,452	81,452	81,452	0	0	0	0	0	81,452	0	0	0	1,538	09/01/2037	1FE
..67886M-PR-4	09/01/41 PENNSYLVANIA ST INDL DEV AUTH 2.967%		09/03/2019	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,008	09/01/2041	1FE
..709193-LZ-7	07/01/21		07/01/2019	Redemption 100.0000		1,034,000	1,034,000	1,034,000	1,034,000	0	0	0	0	0	1,034,000	0	0	0	30,679	07/01/2021	1FE
..76252P-GB-9	RIB FLOATER TRUST MEDICAL 2.400% 08/15/22 ST PAUL MN HEALTH PARTNERS 2.353% 07/01/19		08/21/2019			900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	17,900	08/15/2022	1FE
..792905-DN-8			07/01/2019	Maturity Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	29,413	07/01/2019	1FE
..83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29 UNIVERSITY OF TEXAS HIGHER EDUCATION 3.305%		09/26/2019			125,000	125,000	135,570	129,053	0	(4,053)	0	(4,053)	0	125,000	0	0	0	4,514	11/01/2029	1FE
..915137-SN-9	08/15/19 VIRGINIA ST HSG DEV AUTH 2013-C A 4.250%		08/15/2019	Maturity Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	132,200	08/15/2019	1FE
..92812U-M2-1	10/25/43 VIRGINIA ST HSG DEV AUTH 2013-D A 4.300%		09/03/2019	Redemption 100.0000		85,735	85,735	85,735	85,735	0	0	0	0	0	85,735	0	0	0	2,314	10/25/2043	1FE
..92812U-Q3-5	12/25/43 VIRGINIA ST HSG DEV AUTH 2014-A A 3.500%		09/01/2019			190,376	190,376	190,376	190,376	0	0	0	0	0	190,376	0	0	0	5,511	12/25/2043	1FE
..92812U-Q4-3	10/25/37 VIRGINIA ST HSG DEV AUTH 2014-A A 3.500%		09/03/2019	Paydown Redemption 100.0000		320,080	320,080	320,080	320,080	0	0	0	0	0	320,080	0	0	0	10,686	10/25/2037	1FE
..92812U-Q4-3	10/25/37 VIRGINIA ST HSG DEV AUTH 2015-A A 3.250%		08/05/2019	Redemption 100.0000		90,127	90,127	90,127	90,127	0	0	0	0	0	90,127	0	0	0	22,415	10/25/2037	1FE
..92812U-Q5-0	06/25/42 VIRGINIA ST HSG DEV AUTH 2016-A A 3.100%		09/04/2019	Redemption 100.0000		1,129,169	1,129,169	1,131,018	1,113,512	0	15,658	0	15,658	0	1,129,169	0	0	0	80,945	06/25/2042	1FE
..92812U-Q6-8	06/25/41 VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		09/01/2019	Redemption 100.0000		259,189	259,189	259,189	259,189	0	0	0	0	0	259,189	0	0	0	5,473	06/25/2041	1FE
..92813T-EE-6	08/25/42		09/03/2019			186,472	186,472	186,472	186,472	0	0	0	0	0	186,472	0	0	0	8,765	08/25/2042	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					95,927,738	96,002,820	97,409,734	95,873,639	0	(500,111)	0	(500,111)	0	96,016,862	0	(89,124)	(89,124)	2,835,036	XXX	XXX
..TJL1V0-Q0-0	TJL Credit 5.000% 12/03/24		08/26/2019	PRIVATE PLACEMENT Redemption 100.0000		387,555	387,555	387,555	0	0	0	0	0	0	387,555	0	0	0	0	12/03/2024	5GI
..PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		08/26/2019			372,134	372,134	372,134	125,801	0	0	0	0	0	372,134	0	0	0	7,808	12/31/2031	5GI
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2019	Paydown		122,592	122,592	105,735	104,695	0	17,896	0	17,896	0	122,592	0	0	0	4,492	05/25/2033	1FM
..00079C-AE-9	7.490% 12/25/31		09/01/2019	Paydown		709	709	567	281	0	427	0	427	0	709	0	0	0	35	12/25/2031	1FM
..00215V-AA-0	AREIT 2018-CRE1 A 2.878% 02/14/35		09/16/2019	Paydown		27,084	27,084	27,084	27,084	0	0	0	0	0	27,084	0	0	0	607	02/14/2035	1FE
..00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		08/01/2019	Paydown		45,240	45,240	45,222	45,467	0	(227)	0	(227)	0	45,240	0	0	0	1,909	04/25/2031	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
00404A-AG-4	ACADIA HEALTHCARE CO INC 5.125% 07/01/22 Accredited Mortg20051 Trust SER 20051 CL		07/22/2019	BARCLAYS		1,007,200	1,000,000	968,620	968,790	.0	4,551	.0	4,551	.0	.973,341	.0	33,859	33,859	54,524	07/01/2022	4FE
004375-CT-6	M1 2.759% 04/25/35		09/25/2019	Paydown		18,273	18,273	18,302	.0	.0	(29)	.0	(29)	.0	18,273	.0	.0	.0	254	04/25/2035	1FM
00507V-AN-9	ACTIVISION BLIZZARD 4.500% 06/15/47		07/30/2019	JEFFERIES & CO		858,265	800,000	729,752	.0	.0	433	.0	433	.0	730,185	.0	128,080	128,080	22,600	06/15/2047	2FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		09/15/2019	Paydown		33,285	33,285	33,542	17,895	.0	(257)	.0	(257)	.0	33,285	.0	.0	.0	1,006	11/15/2048	1FE
008117-AN-3	AETNA INC. 4.125% 06/01/21		08/15/2019	TENDER OFFER		5,171,850	5,000,000	5,218,550	5,069,657	.0	(19,542)	.0	(19,542)	.0	5,050,115	.0	121,735	121,735	145,521	06/01/2021	2FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2019	Paydown		135,105	135,105	129,806	129,821	.0	5,284	.0	5,284	.0	135,105	.0	.0	.0	3,172	11/25/2044	1FM
00841L-AY-2	ABMT 2014-3 B3 3.822% 11/25/44		09/01/2019	Paydown		25,128	25,128	24,903	24,918	.0	210	.0	210	.0	25,128	.0	.0	.0	641	11/25/2044	1FM
00841L-AZ-9	ABMT 2014-3 B4 3.822% 11/25/44		09/01/2019	Paydown		32,724	32,724	33,511	.0	.0	(787)	.0	(787)	.0	32,724	.0	.0	.0	157	11/25/2044	1FE
00841U-BQ-8	ABMT 2014-2 B3 3.883% 09/25/44		09/01/2019	Paydown		20,581	20,581	20,495	20,497	.0	84	.0	84	.0	20,581	.0	.0	.0	533	09/25/2044	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2019	Paydown		422,993	422,993	421,165	421,357	.0	1,636	.0	1,636	.0	422,993	.0	.0	.0	9,971	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2019	Paydown		367,983	367,983	372,813	371,940	.0	(3,957)	.0	(3,957)	.0	367,983	.0	.0	.0	8,680	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2019	Paydown		236,365	236,365	239,910	240,157	.0	(3,793)	.0	(3,793)	.0	236,365	.0	.0	.0	5,756	08/25/2046	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2019	Paydown		53,907	58,843	49,789	48,907	.0	5,000	.0	5,000	.0	53,907	.0	.0	.0	2,356	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2019	Paydown		30,707	41,229	37,461	35,482	.0	(4,775)	.0	(4,775)	.0	30,707	.0	.0	.0	1,531	09/25/2037	1FM
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		08/06/2019	Maturity		5,500,000	5,500,000	5,665,330	.0	.0	(165,330)	.0	(165,330)	.0	5,500,000	.0	.0	.0	254,375	08/06/2019	2FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		09/12/2019	RBC/DAIN Redemption 100.0000		1,889,740	2,000,000	1,888,880	1,892,170	.0	1,584	.0	1,584	.0	1,893,754	.0	(4,014)	(4,014)	77,500	09/16/2046	2FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28 American Credit 20174 ce Rec 2017-4 C		07/15/2019			155,933	155,933	154,179	.0	.0	1,747	.0	1,747	.0	155,933	.0	.0	.0	2,787	07/15/2027	1FE
02529J-AE-6	2.940% 01/10/24		09/10/2019	Paydown		20,075	20,075	20,118	.0	.0	(44)	.0	(44)	.0	20,075	.0	.0	.0	49	01/10/2024	1FE
02600T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2019	Paydown		55,144	55,144	54,981	53,749	.0	1,396	.0	1,396	.0	55,144	.0	.0	.0	1,471	09/25/2035	1FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2019	Paydown		21,603	21,603	21,602	21,603	.0	.0	.0	100	.0	21,603	.0	.0	.0	545	10/17/2036	1FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2019	Paydown		29,102	29,102	29,101	29,087	.0	15	.0	15	.0	29,102	.0	.0	.0	673	04/17/2052	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2019	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052	6*
03065N-AF-2	AMCAR 2015-3 C 2.730% 03/08/21		09/08/2019	Paydown		47,074	47,074	47,094	.0	.0	(20)	.0	(20)	.0	47,074	.0	.0	.0	107	03/08/2021	1FE
03066D-AE-6	AMCAR 2016-2 B 2.210% 05/10/21		09/08/2019	Paydown		2,310,083	2,310,083	2,309,720	2,310,046	.0	38	.0	38	.0	2,310,083	.0	.0	.0	33,786	05/10/2021	1FE
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		09/08/2019	Paydown		179,905	179,905	184,234	181,204	.0	(1,299)	.0	(1,299)	.0	179,905	.0	.0	.0	3,872	11/08/2021	1FE
03215P-ER-6	AMRESKO 1998-2 A6 6.405% 12/25/27		08/01/2019	Paydown		16	16	16	16	.0	.0	.0	.0	.0	16	.0	.0	.0	1	12/25/2027	1FM
032511-BN-6	ANADARKO PETROLEUM 5.550% 03/15/26		09/18/2019	Tax Free Exchange		5,483,318	5,000,000	5,626,400	5,525,854	.0	(47,535)	.0	(47,535)	.0	5,478,318	.0	5,000	5,000	277,500	03/15/2026	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2019	Paydown		28,625	28,625	28,607	28,566	.0	59	.0	59	.0	28,625	.0	.0	.0	1,067	10/30/2045	2FE
04364U-AC-9	A3 1.650% 05/10/22		09/10/2019	Paydown		83,340	83,340	83,115	.0	.0	225	.0	225	.0	83,340	.0	.0	.0	543	05/10/2022	1FE
04684T-AA-9	A10 2017-1A A1FL 2.878% 03/15/36		09/15/2019	Paydown		11,081	11,081	11,081	11,081	.0	.0	.0	.0	.0	11,081	.0	.0	.0	216	03/15/2036	1FE
05363U-AS-2	EVERY 2014-1A AR 3.376% 04/25/26		07/25/2019	Paydown		431,921	431,921	431,921	431,921	.0	.0	.0	.0	.0	431,921	.0	.0	.0	12,160	04/25/2026	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2019	Paydown		601,958	601,958	592,009	596,802	.0	5,156	.0	5,156	.0	601,958	.0	.0	.0	11,247	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2019	Paydown		39,987	21,005	22,347	22,347	.0	18,230	589	17,641	.0	39,987	.0	.0	.0	839	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2019	Paydown		513	513	511	518	.0	(5)	.0	(5)	.0	513	.0	.0	.0	19	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2019	Paydown		85,452	85,452	80,672	83,047	.0	2,404	.0	2,404	.0	85,452	.0	.0	.0	3,134	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2019	Paydown		81,848	81,848	80,141	80,811	.0	1,037	.0	1,037	.0	81,848	.0	.0	.0	3,481	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2019	Paydown		1,387	1,387	1,319	1,352	.0	35	.0	35	.0	1,387	.0	.0	.0	51	08/25/2035	1FM
05948K-KT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		07/01/2019	Paydown		33,848	.0	.0	.0	.0	33,848	.0	33,848	.0	33,848	.0	.0	.0	18,951	03/25/2035	2FM
05948K-ZB-8	BOAA 2005-4 CB2 2.518% 05/25/35		07/01/2019	Paydown		688,795	689,610	531,000	1,247,166	.0	(558,371)	.0	(558,371)	.0	688,795	.0	.0	.0	10,277	03/25/2035	1FM
05949C-PJ-9	BOAMS 2005-L 2A3 4.710% 01/25/36		09/01/2019	Paydown		14,349	16,910	15,988	16,903	.0	(2,554)	.0	(2,554)	.0	14,349	.0	.0	.0	531	01/25/2036	2FM
05950P-AJ-2	BAFC 2006-H 3A2 4.251% 09/20/46		09/01/2019	Paydown		160,158	216,766	183,847	199,889	.0	(39,731)	.0	(39,731)	.0	160,158	.0	.0	.0	6,145	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2019	Paydown		71,071	72,468	60,671	65,789	.0	5,282	.0	5,282	.0	71,071	.0	.0	.0	2,887	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2019	Paydown		51,618	82,375	75,206	82,942	.0	(31,324)	.0	(31,324)	.0	51,618	.0	.0	.0	2,676	01/25/2037	4FM
06051G-GL-7	BANK OF AMERICA CORP 3.705% 04/24/28		08/15/2019	CITIGROUP GLOBAL MKTS		1,069,480	1,000,000	961,320	961,420	.0	2,174	.0	2,174	.0	963,594	.0	105,887	105,887	30,360	04/24/2028	1FE
06054M-AF-0	BACM 2016-UB10 XA 2.130% 07/15/49		09/01/2019	Paydown		.0	.0	9,873	6,940	.0	(6,940)	.0	(6,940)	.0	.0	.0	.0	.0	1,030	07/15/2049	1FE
07384M-TM-4	BSARM 2003-1 5A1 4.209% 04/25/33		09/01/2019	Paydown		1,344	1,344	1,342	1,341	.0	3	.0	3	.0	1,344	.0	.0	.0	39	04/25/2033	1FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		08/15/2019	Paydown		7,986	7,986	7,951	7,986	.0	.0	.0	.0	.0	7,986	.0	.0	.0	147	12/15/2022	1FE
096630-AB-4	BOARDWALK PIPELINES LLC 5.750% 09/15/19		09/15/2019	Maturity Redemption 100.0000		1,865,000	1,865,000	1,826,059	1,861,265	.0	3,735	.0	3,735	.0	1,865,000	.0	.0	.0	107,238	09/15/2019	2FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		09/20/2019			84,970	84,970	84,970	84,970	.0	.0	.0	.0	.0	84,970	.0	.0	.0	2,422	09/20/2031	1FE
1249ME-AG-4	CBASS 2007-CB4 A20 4.130% 04/25/37		09/01/2019	Paydown		59,322	59,322	48,644	48,370	.0	10,952	.0	10,952	.0	59,322	.0	.0	.0	1,399	04/25/2037	1FM
1249MG-AX-2	CBASS 2007-CB1 AF1B 3.549% 01/25/37		09/01/2019	Paydown		1,715	1,715	1,067	699	.0	1,016	.0	1,016	.0	1,715	.0	.0	.0	19	01/25/2037	1FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
12505F-AB-7	CBS OUTDOOR INC CBS OUTDOOR AMERS CAP 5.25 15F 5.250% 02/15/22		07/15/2019	Call	101.3130	3,683,741	3,636,000	3,618,438	3,627,471	.0		1,346	.0	1,346	3,628,817	.0	7,183	7,183	175,001	02/15/2022	4FE
12543P-AQ-6	CIVL 2006-21 A15 6.000% 02/25/37		09/01/2019	Paydown		4,147	39,680	10,576	5,857	.0	(1,709)	.0	(1,709)	.0	4,147	.0	.0	.0	1,597	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		09/01/2019	Paydown		444,309	444,309	444,043	452,654	.0	(8,345)	.0	(8,345)	.0	444,309	.0	.0	.0	16,429	07/20/2034	1FM
125590-AE-9			08/15/2019	Paydown		65,882	65,882	65,845	65,857	.0	25	.0	25	.0	65,882	.0	.0	.0	2,723	11/15/2019	6FE
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		09/01/2019	Paydown		539,842	539,842	556,014	546,424	.0	(6,582)	.0	(6,582)	.0	539,842	.0	.0	.0	13,724	08/10/2047	1FM
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		09/01/2019	Paydown		876,776	876,776	903,041	886,416	.0	(9,641)	.0	(9,641)	.0	876,776	.0	.0	.0	20,942	02/10/2047	1FM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		09/01/2019	Paydown		555,967	555,967	572,625	561,969	.0	(6,002)	.0	(6,002)	.0	555,967	.0	.0	.0	12,816	03/10/2047	1FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		09/01/2019	Paydown		735,999	735,999	758,039	743,979	.0	(7,980)	.0	(7,980)	.0	735,999	.0	.0	.0	17,865	04/10/2047	1FM
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		09/01/2019	Paydown		477,172	477,172	491,482	482,641	.0	(5,468)	.0	(5,468)	.0	477,172	.0	.0	.0	10,671	06/10/2047	1FM
12592P-BG-7	COMM 2014-UBS6 XA 1.070% 12/10/47		09/01/2019	Paydown		.0	.0	24,765	16,432	.0	(16,432)	.0	(16,432)	.0	.0	.0	.0	.0	3,384	12/10/2047	1FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		09/01/2019	Paydown		35,994	35,994	36,129	36,026	.0	(32)	.0	(32)	.0	35,994	.0	.0	.0	786	12/10/2044	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/01/2019	Paydown		835,092	835,092	813,025	827,285	.0	7,807	.0	7,807	.0	835,092	.0	.0	.0	13,862	03/10/2031	1FM
12626B-AE-4	COMM 2013-CR 10 3.795% 08/10/46		09/01/2019	Paydown		506,985	506,985	522,171	511,886	.0	(4,901)	.0	(4,901)	.0	506,985	.0	.0	.0	13,554	08/10/2046	1FM
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		09/01/2019	Paydown		912,354	912,354	939,716	920,824	.0	(8,470)	.0	(8,470)	.0	912,354	.0	.0	.0	22,922	08/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2019	Paydown		110,512	110,512	47,370	39,891	.0	70,621	.0	70,621	.0	110,512	.0	.0	.0	541	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2019	Paydown		92,590	92,590	39,523	39,529	.0	53,061	.0	53,061	.0	92,590	.0	.0	.0	700	12/25/2036	1FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2019	Paydown		457,718	457,718	471,435	462,594	.0	(4,876)	.0	(4,876)	.0	457,718	.0	.0	.0	11,381	02/10/2047	1FM
12646W-AS-3	CSMC 2013-1VR2 B2 3.423% 04/25/43		09/01/2019	Paydown		115,273	115,273	111,125	112,005	.0	3,267	.0	3,267	.0	115,273	.0	.0	.0	2,611	04/25/2043	1FM
12647M-DU-6	CSMC 2013-6 B3 3.329% 08/25/43		09/01/2019	Paydown		241,766	241,766	237,195	237,532	.0	4,234	.0	4,234	.0	241,766	.0	.0	.0	5,384	08/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2019	Paydown		103,636	103,636	103,402	103,398	.0	238	.0	238	.0	103,636	.0	.0	.0	2,227	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.987% 10/25/44		09/01/2019	Paydown		17,152	17,152	17,725	17,586	.0	(434)	.0	(434)	.0	17,152	.0	.0	.0	456	10/25/2044	1FM
12649G-AQ-9	CSMC 2014-OK1 B3 3.733% 11/25/44		09/01/2019	Paydown		30,405	30,405	31,474	.0	.0	(1,069)	.0	(1,069)	.0	30,405	.0	.0	.0	189	11/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2019	Paydown		254,605	254,605	254,863	254,866	.0	(261)	.0	(261)	.0	254,605	.0	.0	.0	5,018	12/25/2044	1FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.864% 12/25/44		09/01/2019	Paydown		49,369	49,369	48,289	48,304	.0	1,066	.0	1,066	.0	49,369	.0	.0	.0	1,271	12/25/2044	1FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2019	Paydown		1,067,230	1,067,230	1,042,384	1,042,478	.0	24,752	.0	24,752	.0	1,067,230	.0	.0	.0	25,117	02/25/2048	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2019	Paydown		16,632	16,632	15,773	16,074	.0	559	.0	559	.0	16,632	.0	.0	.0	647	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2019	Paydown		38,417	38,417	39,778	39,529	.0	(1,112)	.0	(1,112)	.0	38,417	.0	.0	.0	1,587	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2019	Paydown		65,853	65,853	64,639	65,252	.0	602	.0	602	.0	65,853	.0	.0	.0	2,429	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 09/25/19		09/01/2019	Paydown		22,271	22,271	22,438	22,221	.0	49	.0	49	.0	22,271	.0	.0	.0	651	09/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2019	Paydown		92,194	105,322	98,313	93,668	.0	(1,474)	.0	(1,474)	.0	92,194	.0	.0	.0	3,779	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2019	Paydown		92,701	91,697	88,058	86,811	.0	5,891	.0	5,891	.0	92,701	.0	.0	.0	3,352	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2019	Paydown		116,540	116,540	114,221	115,010	.0	1,531	.0	1,531	.0	116,540	.0	.0	.0	4,159	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2019	Paydown		47,892	58,022	52,484	50,148	.0	(2,256)	.0	(2,256)	.0	47,892	.0	.0	.0	2,064	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2019	Paydown		83,939	83,939	73,174	72,363	.0	11,576	.0	11,576	.0	83,939	.0	.0	.0	3,402	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2019	Paydown		66,883	66,547	55,958	55,743	.0	11,140	.0	11,140	.0	66,883	.0	.0	.0	2,447	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2019	Paydown		140,878	140,878	130,312	129,338	.0	11,540	.0	11,540	.0	140,878	.0	.0	.0	5,203	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		09/01/2019	Paydown		83,944	86,948	81,427	78,944	.0	5,000	.0	5,000	.0	83,944	.0	.0	.0	3,300	11/25/2035	2FM
12668B-WF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2019	Paydown		50,838	64,145	52,092	43,663	.0	7,175	.0	7,175	.0	50,838	.0	.0	.0	2,555	05/25/2036	1FM
12668W-AU-1	CWLT 2007-4 ASW 4.642% 04/25/47		09/01/2019	Paydown		9,313	9,313	8,542	9,541	.0	(229)	.0	(229)	.0	9,313	.0	.0	.0	283	04/25/2047	1FM
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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2019	Paydown		.0	163,090	80,338	82,168	.0	(82,168)	.0	(82,168)	.0	.0	.0	.0	.0	3,523	11/25/2036	1FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		09/01/2019	Paydown		7,620	7,620	7,744	.0	.0	(261)	.0	(261)	.0	7,620	.0	.0	.0	278	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.005% 06/25/37		09/01/2019	Paydown		137,535	137,535	137,529	135,786	.0	1,749	.0	1,749	.0	137,535	.0	.0	.0	4,631	06/25/2037	1FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2019	Paydown		245,949	245,949	253,322	248,524	.0	(2,574)	.0	(2,574)	.0	245,949	.0	.0	.0	6,438	09/10/2046	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2019	Paydown		159,167	159,167	156,445	156,492	.0	2,675	.0	2,675	.0	159,167	.0	.0	.0	3,589	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2019	Paydown		260,976	260,976	263,830	264,338	.0	(3,362)	.0	(3,362)	.0	260,976	.0	.0	.0	5,859	06/25/2044	1FM
17323E-AQ-6	CMLTI 2014-J2 B4 3.897% 11/25/44		09/01/2019	Paydown		47,103	47,103	47,471	47,457	.0	(354)	.0	(354)	.0	47,103	.0	.0	.0	1,223	11/25/2044	1FM
17323M-AA-3	CMLTI 2015-A 1 3.500% 06/25/58		09/01/2019	Paydown		276,096	276,096	279,811	278,530	.0	(2,434)	.0	(2,434)	.0	276,096	.0	.0	.0	6,339	04/01/2028	1FM
17325F-AG-3	CITIBANK NA 2.405% 09/18/19		09/18/2019	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	.0	.0	174,407	09/18/2019	1FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2019	Paydown		46,238	46,238	47,122	34,155	.0	(587)	.0	(587)	.0	46,238	.0	.0	.0	1,646	04/25/2047	2FE
203233-AA-9	EQUITY COMMONWEALTH 5.875% 09/15/20 Conn Funding II, 2018A SER 2018A CL A 3.250%		07/01/2019	Call 102,1100		306,330	300,000	322,643	309,477	.0	(3,828)	.0	(3,828)	.0	305,648	.0	(5,648)	(5,648)	20,185	09/15/2020	2FE
20826J-AA-6	01/15/23		09/15/2019	Paydown		14,427	14,427	14,427	14,427	.0	.0	.0	.0	.0	14,427	.0	.0	.0	311	01/15/2023	2FE
21036P-AR-9	CONSTELLATION BRANDS 2.700% 05/09/22		07/24/2019	DEUTSCHE BANK		3,013,530	3,000,000	2,993,457	2,995,457	.0	722	.0	722	.0	2,996,178	.0	17,352	17,352	57,825	05/09/2022	2FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2019	Paydown		19,439	19,439	18,706	18,915	.0	524	.0	524	.0	19,439	.0	.0	.0	796	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2019	Paydown		220,220	220,220	219,291	219,370	.0	851	.0	851	.0	220,220	.0	.0	.0	7,919	07/25/2033	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		08/01/2019	Paydown		161,970	161,970	156,807	159,060	.0	2,910	.0	2,910	.0	161,970	.0	.0	.0	5,752	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2019	Paydown		358,414	358,414	364,266	359,479	.0	(1,065)	.0	(1,065)	.0	358,414	.0	.0	.0	13,050	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2019	Paydown		76,932	76,932	72,295	69,665	.0	7,267	.0	7,267	.0	76,932	.0	.0	.0	2,957	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		09/01/2019	Paydown		66,068	66,068	49,333	48,472	.0	17,596	.0	17,596	.0	66,068	.0	.0	.0	469	04/25/2036	1FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2019	Paydown		263,899	263,899	118,341	3,916	.0	259,983	.0	259,983	.0	263,899	.0	.0	.0	3,747	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2019	Paydown		49,817	49,817	25,440	22,748	.0	27,069	.0	27,069	.0	49,817	.0	.0	.0	342	06/25/2036	1FM
23062P-AE-1	CUMBERLAND FARMS 6.750% 05/01/25		07/24/2019	Cantor Fitzgerald Fixed		531,875	500,000	505,000	.0	.0	(566)	.0	(566)	.0	504,434	.0	27,441	27,441	24,844	05/01/2025	4FE
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		08/20/2019	Paydown		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	805	11/20/2047	2FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		07/01/2019	Paydown		69,031	69,031	69,720	69,021	.0	10	.0	10	.0	69,031	.0	.0	.0	1,823	11/10/2046	1FM
233050-AC-7	DBUBS 2011-LC1A 5.002% 11/10/46		09/01/2019	Paydown		27,696	27,696	27,972	27,744	.0	(48)	.0	(48)	.0	27,696	.0	.0	.0	946	11/10/2046	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 3.450% 07/12/44		09/12/2019	Paydown		3,870	3,870	3,982	3,975	.0	(106)	.0	(106)	.0	3,870	.0	.0	.0	99	07/12/2044	1FM
23340T-AD-9	DT Auto Owner Tr20153A SER 20153A CL D 4.530% 10/17/22		09/15/2019	Paydown		36,234	36,234	36,454	36,415	.0	(181)	.0	(181)	.0	36,234	.0	.0	.0	1,098	10/17/2022	1FE
23340U-AD-6	DT Auto Owner Tr20161A SER 20161A CL D 4.660% 12/15/22		09/15/2019	Paydown		24,939	24,939	25,160	.0	.0	(220)	.0	(220)	.0	24,939	.0	.0	.0	676	12/15/2022	1FE
23341J-AD-0	DT Auto Owner Tr20164A SER 20164A CL D 3.770% 10/17/22		09/15/2019	Paydown		41,031	41,031	41,249	.0	.0	(218)	.0	(218)	.0	41,031	.0	.0	.0	797	10/17/2022	1FE
233851-AR-5	DAIMLER FINANCE NA LLC 2.250% 07/31/19		07/31/2019	Maturity		23,570,000	23,570,000	23,432,315	19,488,648	.0	23,847	.0	23,847	.0	23,570,000	.0	.0	.0	484,538	07/31/2019	1FE
24422E-UN-7	JOHN DEERE CAPITAL 2.758% 07/10/20		07/08/2019	WELLS FARGO		16,145,241	16,100,000	16,100,000	.0	.0	.0	.0	.0	.0	16,100,000	.0	45,241	45,241	249,812	07/10/2020	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2019	Paydown		32,603	37,838	34,476	35,338	.0	(2,735)	.0	(2,735)	.0	32,603	.0	.0	.0	1,360	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2019	Paydown		19,992	19,992	18,283	18,202	.0	1,790	.0	1,790	.0	19,992	.0	.0	.0	680	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2019	Paydown		744	951	804	964	.0	(220)	.0	(220)	.0	744	.0	.0	.0	28	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2019	Paydown		38,835	38,835	33,496	30,631	.0	8,204	.0	8,204	.0	38,835	.0	.0	.0	1,441	07/25/2036	1FM
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		09/17/2019	WELLS FARGO		424,338	409,000	409,000	.0	.0	.0	.0	.0	.0	409,000	.0	15,338	15,338	2,870	08/15/2026	3FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		09/18/2019	JEFFERIES & CO		976,340	1,048,000	631,947	632,066	.0	.0	.0	.0	.0	632,066	.0	344,274	344,274	73,566	04/15/2024	5FE
25470X-AE-5	DISH DBS CORP 6.750% 06/01/21		07/22/2019	MARKET AXESS		1,047,570	1,000,000	1,002,400	1,002,342	.0	(569)	.0	(569)	.0	1,001,774	.0	45,796	45,796	43,688	06/01/2021	4FE
25755T-AF-7	DPABS 2017-1A A21 3.506% 07/25/47		07/25/2019	Paydown		550	550	549	.0	.0	1	.0	1	.0	550	.0	.0	.0	11	07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2																		

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2019	Redemption 100.0000		22,917	22,917	22,917	22,917	.0	.0	.0	.0	.0	22,917	.0	.0	.0	1,071	01/19/2031	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		07/01/2019	Redemption 100.0000		103,568	103,568	103,568	103,568	.0	.0	.0	.0	.0	103,568	.0	.0	.0	2,163	06/30/2040	1PL
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2019	Paydown		115,164	115,164	115,164	114,786	.0	.378	.0	.378	.0	115,164	.0	.0	.0	3,859	12/25/2033	1FM
294751-DB-5	EQABS 2003-4 AF5 6.203% 10/25/34		09/01/2019	Paydown		332,512	332,512	332,511	330,906	.0	1,606	.0	1,606	.0	332,512	.0	.0	.0	9,535	10/25/2034	1FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2019	Paydown		178,178	178,178	171,162		.0	7,016	.0	7,016	.0	178,178	.0	.0	.0	.605	03/25/2043	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2019	Paydown		440,765	440,765	435,377	435,520	.0	5,244	.0	5,244	.0	440,765	.0	.0	.0	9,180	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2019	Paydown		384,845	384,845	380,515	380,562	.0	4,283	.0	4,283	.0	384,845	.0	.0	.0	9,149	02/25/2048	1FM
30165V-AE-9	Exeter Automobil20153A ables SER 20153A CL C 4.830% 08/16/21		09/15/2019	Paydown		44,608	44,608	44,892	.0	.0	(284)	.0	(284)	.0	44,608	.0	.0	.0	899	08/16/2021	1FE
30167L-AA-7	Exeter Automobil20192A ables SER 20192A CL A 2.930% 07/15/22		09/15/2019	Paydown		40,083	40,083	40,082	.0	.0	.1	.0	.1	.0	40,083	.0	.0	.0	370	07/15/2022	1FE
30292H-AW-6	FREMF Mortgage T2014K503 SER|CL 3.067% 10/25/47		09/01/2019	Paydown		155,000	155,000	154,564	.0	.0	.436	.0	.436	.0	155,000	.0	.0	.0	1,604	10/25/2047	1FM
33850B-AX-5	FSMT 2017-1 B2 3.693% 03/25/47		09/01/2019	Paydown		56,564	56,564	56,288	.0	.0	.276	.0	.276	.0	56,564	.0	.0	.0	.522	03/25/2047	1FM
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		07/30/2019	Paydown		18,750	18,750	18,628	18,851	.0	.99	.0	.99	.0	18,750	.0	.0	.0	.362	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		07/30/2019	Paydown		30,000	30,000	30,503	30,485	.0	(.485)	.0	(.485)	.0	30,000	.0	.0	.0	1,146	04/30/2047	2FE
34417Q-AA-6	FOCUS 2018-1A A21 5.184% 10/30/48		07/30/2019	Paydown		2,500	2,500	2,520	2,520	.0	(20)	.0	(20)	.0	2,500	.0	.0	.0	.98	10/30/2048	2FE
345397-ZQ-9	FORD MOTOR CREDIT 5.584% 03/18/24		07/26/2019	J P MORGAN SEC FIXED INC		1,072,151	1,001,000	1,001,616	.0	.0	(57)	.0	(57)	.0	1,001,559	.0	70,592	70,592	20,495	03/18/2024	2FE
35105M-AB-7	Foursight Capita20182 bile R SER 20182 CL A2 3.320% 04/15/22		09/15/2019	Paydown		43,284	43,284	43,283	43,283	.0	.1	.0	.1	.0	43,284	.0	.0	.0	.962	04/15/2022	1FE
35671Q-DB-9	FREEPORT-MOMORAN INC 6.875% 02/15/23		09/03/2019	Call 105.4639		14,070,997	13,342,000	13,888,362	13,749,748	.0	(64,894)	.0	(64,894)	.0	13,684,854	.0	(342,854)	(342,854)	1,692,123	02/15/2023	3FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2019	Paydown		.1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	06/25/2028	3FM
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		09/01/2019	Paydown		163,883	163,883	157,069	164,763	.0	(880)	.0	(880)	.0	163,883	.0	.0	.0	3,640	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-G06 AAB 3.314% 01/10/45		09/01/2019	Paydown		225,716	225,716	229,091	226,202	.0	(.486)	.0	(.486)	.0	225,716	.0	.0	.0	4,971	01/10/2045	1FM
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		09/01/2019	Paydown		345,961	345,961	352,879	346,861	.0	(.900)	.0	(.900)	.0	345,961	.0	.0	.0	6,749	05/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.559% 06/10/46		09/01/2019	Paydown		.0	.0	21,587	.0	.0	(12,207)	.0	(12,207)	.0	.0	.0	.0	.0	2,403	06/10/2046	1FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2019	Paydown		101,488	101,488	104,529	102,394	.0	(.906)	.0	(.906)	.0	101,488	.0	.0	.0	2,576	08/10/2046	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2019	Paydown		101,939	104,235	99,301	101,104	.0	.835	.0	.835	.0	101,939	.0	.0	.0	4,043	05/25/2037	3FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2019	Paydown		102,176	105,330	86,108	97,658	.0	4,518	.0	4,518	.0	102,176	.0	.0	.0	3,346	05/25/2037	2FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2019	Paydown		6,989	8,959	8,711	8,632	.0	(1,643)	.0	(1,643)	.0	6,989	.0	.0	.0	.361	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2019	Paydown		1,782	1,782	1,696	1,723	.0	.58	.0	.58	.0	1,782	.0	.0	.0	.66	09/25/2035	1FM
36249E-AA-2	GCAR 2018-2A A 3.250% 04/18/22		09/15/2019	Paydown		22,611	22,611	22,610	22,610	.0	.1	.0	.1	.0	22,611	.0	.0	.0	.489	04/18/2022	1FE
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2019	Paydown		180,094	180,094	185,494	180,593	.0	(.499)	.0	(.499)	.0	180,094	.0	.0	.0	4,409	08/10/2043	1FM
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		09/15/2019	Paydown		567,922	567,922	567,916	567,921	.0	.1	.0	.1	.0	567,922	.0	.0	.0	9,618	04/15/2021	1FE
36256D-AA-4	GLS Auto Receiva20191A st SER 20191A CL A 3.370% 01/17/23		09/15/2019	Paydown		30,412	30,412	30,412	.0	.0	.1	.0	.1	.0	30,412	.0	.0	.0	.513	01/17/2023	1FE
37555B-BQ-5	GILEAD SCIENCES INC 2.406% 09/20/19		09/20/2019	Maturity		13,200,000	13,200,000	13,200,000	13,200,000	.0	.0	.0	.0	.0	13,200,000	.0	.0	.0	286,569	09/20/2019	1FE
404121-AC-9	HCA INC 6.500% 02/15/20		07/05/2019	Call 102.3396		6,608,067	6,457,000	6,528,036	6,471,082	.0	(.6,343)	.0	(.6,343)	.0	6,464,739	.0	(7,739)	(7,739)	524,138	02/15/2020	2FE
404121-AE-5	HCA INC 5.875% 03/15/22		07/05/2019	Call 109.5320		766,724	700,000	714,000	705,989	.0	(.894)	.0	(.894)	.0	705,094	.0	(5,094)	(5,094)	99,852	03/15/2022	2FE
40573L-AA-4	HALFMOON PARENT INC 2.489% 03/17/20		08/20/2019	Tax Free Exchange		3,650,000	3,650,000	3,650,000	3,650,000	.0	.0	.0	.0	.0	3,650,000	.0	.0	.0	.76	03/17/2020	2FE
40573L-AN-6	HALFMOON PARENT INC 3.193% 07/15/23		08/20/2019	Tax Free Exchange		14,904,352	15,000,000	14,887,500	14,889,601	.0	14,751	.0	14,751	.0	14,904,352	.0	.0	.0	456,159	07/15/2023	2FE
40573L-AS-5	HALFMOON PARENT INC 4.375% 10/15/28		08/20/2019	Tax Free Exchange		2,222,718	2,000,000	2,223,140	.0	.0	(.422)	.0	(.422)	.0	2,222,718	.0	.0	.0	32,326	10/15/2028	2FE
40573L-AW-6	HALFMOON PARENT INC 4.900% 12/15/48		08/20/2019	Tax Free Exchange		9,979,175	10,000,000	9,977,500	9,976,831	.0	2,344	.0	2,344	.0	9,979,175	.0	.0	.0	464,139	12/15/2048	2FE
411707-AB-8	HNGRY 2018-1A A1 4.250% 06/20/48		09/20/2019	Paydown		45,500	45,500	45,509	45,000	.0	(.9)	.0	(.9)	.0	45,500	.0	.0	.0	1,440	06/20/2048	2FE
411707-AD-4	HNGRY 2018-1A A11 4.959% 06/20/48		09/20/2019	Paydown		54,375	54,375	54,455	46,874	.0	(.80)	.0	(.80)	.0	54,375	.0	.0	.0	2,022	06/20/2048	2FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		08/09/2019	Various		268,046	305,000	300,425	.0	.0	2,303	.0	2,303	.0	302,728	.0	(34,681)	(34,681)	19,806	03/01/2020	4FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		07/01/2019	Call 100.0000		174,000	174,000	171,390	.0	.0	1,029	.0	1,029	.0	172,419	.0	1,581	1,581	9,869	03/01/2020	4FE
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		08/09/2019	BTIG LLC		2,222,088	3,013,000	3,129,886	3,092,501	.0	(.21,662)	.0	(.21,662)	.0	3,070,839	.0	(848,751)	(848,751)	250,337	08/15/2022	4FE
428040-CG-2	HERTZ 7.375% 01/15/21		08/11/2019	Call 100.0000		364,000	364,000	364,000	.0	.0	.0	.0	.0	.0	364,000	.0	.0	.0	15,361	01/15/2021	4FE
428040-CP-2	HERTZ 5.875% 10/15/20		08/12/2019	Call 100.0000		11,533,000	11,533,000	11,461,875	11,474,197	.0	19,111	.0	19,111	.0	11,493,308	.0	39,692	39,692	557,108	10/15/2020	4FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2019	Paydown		47,997	47,997	7,785	1,041	.0	46,955	.0	46,955	.0	47,997	.0	.0	.0	.484	05/25/2036	1FM
44053F-AA-8	HORIZON PHARMA USA INC 8.750% 11/01/24		08/02/2019	Various		1,029,813	954,000	1,018,395	.0	.0	(.7,001)	.0	(.7,001)	.0	1,011,394	.0	18,420	18,420	63,534	11/01/2024	4FE
44053F-AA-8	HORIZON PHARMA USA INC 8.750% 11/01/24		08/09/2019	Call 107.9008		3,923,273	3,636,000	3,880,068	.0	.0	(.29,588)	.0	(.29,588)	.0	3,850,480	.0	(214,480)	(214,480)	532,956	11/01/2024	4FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)	
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2019	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2019	Paydown		119,410	126,151	119,665	119,169	.0	241	.0	241	.0	119,410	.0	.0	.0	3,687	02/25/2036	1FM	
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		09/01/2019	Paydown		125,739	132,837	134,663	134,389	.0	(8,651)	.0	(8,651)	.0	125,739	.0	.0	.0	5,156	02/25/2036	3FM	
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2019	Paydown		61,891	74,648	47,797	51,666	.0	12,576	2,351	10,225	.0	61,891	.0	.0	.0	3,000	02/25/2036	1FM	
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2019	Paydown		71,607	71,943	54,483	53,041	.0	18,566	.0	18,566	.0	71,607	.0	.0	.0	4,841	12/25/2035	1FM	
46185H-AA-0	IHSFR 2018-SFR2 A 2.925% 06/17/37		09/17/2019	Paydown		269,463	269,463	269,406	178,980	.0	57	.0	57	.0	269,463	.0	.0	.0	6,640	06/17/2037	1FE	
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%		09/25/35	Paydown		11,383	11,383	11,382	11,442	.0	(59)	.0	(59)	.0	11,383	.0	.0	.0	454	09/25/2035	1FM	
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		09/01/2019	Paydown		68,100	68,100	66,510	56,952	.0	11,148	.0	11,148	.0	68,100	.0	.0	.0	3,032	02/25/2036	1FM	
46412R-AD-7	IRIWE 2007-1 2A3 6.150% 08/25/37		09/01/2019	Paydown		504,305	504,305	358,049	339,631	.0	164,674	.0	164,674	.0	504,305	.0	.0	.0	20,291	08/25/2037	1FM	
46590M-AT-7	JPMCC 2016-JP2 XA 1.982% 08/15/49		09/01/2019	Paydown		.0	.0	6,053	4,610	.0	(4,610)	.0	(4,610)	.0	.0	.0	.0	.0	543	08/15/2049	1FE	
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2019	Paydown		17,366	17,366	17,356	17,357	.0	.8	.0	.8	.0	17,366	.0	.0	.0	464	03/15/2063	1FE	
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2019	Paydown		64,435	64,435	35,949	30,132	.0	34,303	.0	34,303	.0	64,435	.0	.0	.0	650	07/25/2036	1FM	
46628S-AJ-2	JPMAC 2006-WF1 A6 0.000% 07/25/36		09/01/2019	Paydown		72,368	72,368	41,625	34,827	.0	37,542	.0	37,542	.0	72,368	.0	.0	.0	729	07/25/2036	1FM	
46630L-AE-4	JPMAC 2007-CH1 AF4 4.891% 11/25/36		09/01/2019	Paydown		178,216	178,216	178,215	176,098	.0	2,119	.0	2,119	.0	178,216	.0	.0	.0	5,817	11/25/2036	1FM	
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2019	Paydown		103,681	103,681	104,716	102,331	.0	1,350	.0	1,350	.0	103,681	.0	.0	.0	4,372	06/15/2043	1FM	
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		09/01/2019	Paydown		626,010	626,010	632,268	626,333	.0	(322)	.0	(322)	.0	626,010	.0	.0	.0	15,533	07/15/2046	1FM	
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2019	Paydown		303,039	303,039	306,069	303,325	.0	(286)	.0	(286)	.0	303,039	.0	.0	.0	8,811	08/15/2046	1FM	
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		09/01/2019	Paydown		477,819	477,819	458,463	470,874	.0	6,944	.0	6,944	.0	477,819	.0	.0	.0	8,964	12/15/2047	1FM	
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2019	Paydown		165,781	165,781	167,438	166,173	.0	(393)	.0	(393)	.0	165,781	.0	.0	.0	4,032	01/15/2046	1FM	
46640M-AT-7	JPMIT 2013-3 B3 3.392% 07/25/43		09/01/2019	Paydown		104,954	104,954	106,299	104,954	.0	(1,345)	.0	(1,345)	.0	104,954	.0	.0	.0	703	07/25/2043	1FM	
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2019	Paydown		311,126	311,126	315,793	315,309	.0	(4,183)	.0	(4,183)	.0	311,126	.0	.0	.0	8,210	08/26/2036	1FE	
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2019	Paydown		663,758	663,758	683,667	687,275	.0	(23,517)	.0	(23,517)	.0	663,758	.0	.0	.0	38,112	12/15/2046	1FM	
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		09/01/2019	Paydown		210,894	210,894	217,220	213,362	.0	(2,468)	.0	(2,468)	.0	210,894	.0	.0	.0	4,966	08/15/2047	1FM	
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		09/01/2019	Paydown		180,170	180,170	181,479	181,476	.0	(1,307)	.0	(1,307)	.0	180,170	.0	.0	.0	4,217	05/25/2047	1FM	
46648H-AY-9	JPMIT 2017-2 B1 3.735% 05/25/47		09/01/2019	Paydown		48,598	48,598	48,697	.0	.0	(99)	.0	(99)	.0	48,598	.0	.0	.0	806	05/25/2047	1FM	
46648H-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		09/01/2019	Paydown		603,337	603,337	605,316	605,378	.0	(2,041)	.0	(2,041)	.0	603,337	.0	.0	.0	14,511	06/25/2048	1FM	
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		09/01/2019	Paydown		71,627	71,627	71,903	71,881	.0	(254)	.0	(254)	.0	71,627	.0	.0	.0	1,672	12/25/2048	1FM	
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		09/15/2019	Paydown		72,730	72,730	72,678	.0	.0	51	.0	51	.0	72,730	.0	.0	.0	1,426	08/17/2071	1FE	
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		07/30/2019	Paydown		500	500	498	.0	.0	2	.0	2	.0	500	.0	.0	.0	.0	07/30/2047	2FE	
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		07/30/2019	Paydown		25,000	25,000	25,001	24,995	.0	5	.0	5	.0	25,000	.0	.0	.0	818	07/30/2047	2FE	
48247U-AA-3	KSBA 2013-1 A 2.104% 08/25/36		09/25/2019	Paydown		.0	.0	76,988	73,648	.0	(73,648)	.0	(73,648)	.0	.0	.0	.0	.0	17,225	08/25/2036	1FM	
48249K-AA-3	KSBA 2014-3 A 1.428% 05/25/39		09/25/2019	Paydown		.0	.0	90,622	90,517	.0	(90,517)	.0	(90,517)	.0	.0	.0	.0	.0	24,168	05/25/2039	1FM	
48249Y-AA-3	KSBA 2016-1 A 2.369% 03/25/42		09/25/2019	Paydown		.0	.0	5,920	6,438	.0	(6,438)	.0	(6,438)	.0	.0	.0	.0	.0	1,107	03/25/2042	1FM	
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2019	Paydown		115,920	109,336	93,142	91,185	.0	24,735	.0	24,735	.0	115,920	.0	.0	.0	5,792	11/25/2036	3FM	
525221-EC-7	LXS 2005-8 2A2 5.195% 12/25/35		07/01/2019	Paydown		56,025	56,025	50,543	56,612	.0	(587)	.0	(587)	.0	56,025	.0	.0	.0	1,997	12/25/2035	2FM	
52522H-AN-2	LXS 2006-8 3A5 4.988% 06/25/36		09/01/2019	Paydown		96,915	101,180	95,299	95,299	.0	1,616	.0	1,616	.0	96,915	.0	.0	.0	3,226	06/25/2036	1FM	
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2019	Paydown		.0	.0	(495)	(584)	.0	584	.0	584	.0	.0	.0	.0	.0	14	11/25/2036	3FM	
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		09/01/2019	Paydown		.0	.0	9,387	6,104	.0	(7,014)	.0	(7,014)	.0	.0	.0	.0	.0	324	04/25/2037	1FM	
52524P-AL-6	LXS 2007-6 3A5 4.670% 05/25/37		09/01/2019	Paydown		113,396	113,396	90,008	100,128	.0	13,268	.0	13,268	.0	113,396	.0	.0	.0	3,576	05/25/2037	1FM	
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		07/29/2019	Various		1,807,050	1,721,000	1,721,000	1,721,000	.0	.0	.0	.0	.0	1,721,000	.0	86,050	86,050	54,109	05/30/2025	3FE	
55279H-AG-5	M&T TRUST CO 2.250% 07/25/19		07/25/2019	Maturity Redemption	100.0000	8,015,000	8,015,000	7,981,257	7,994,266	.0	20,734	.0										

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
..61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2019	Paydown		25,261	25,261	16,050	10,894	.0	14,367	.0	14,367	.0	25,261	.0	.0	.0	782	10/25/2046	1FM
..61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2019	Paydown		28,482	28,482	15,238	13,357	.0	15,125	.0	15,125	.0	28,482	.0	.0	.0	423	01/25/2047	1FM
..61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		09/03/2019	Paydown		1,485,915	1,485,915	1,500,726	1,484,946	.0	969	.0	969	.0	1,485,915	.0	.0	.0	87,732	07/15/2049	1FM
..61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		09/01/2019	Paydown		894,216	894,216	912,087	898,168	.0	(3,952)	.0	(3,952)	.0	894,216	.0	.0	.0	15,471	08/15/2045	1FM
..61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		09/01/2019	Paydown		545,060	545,060	565,877	552,059	.0	(6,999)	.0	(6,999)	.0	545,060	.0	.0	.0	13,858	10/15/2046	1FM
..61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		09/01/2019	Paydown		554,026	554,026	570,635	560,528	.0	(6,502)	.0	(6,502)	.0	554,026	.0	.0	.0	13,451	04/15/2047	1FM
..61763U-AV-4	MSBAM SERI CL 3.119% 08/15/47		08/01/2019	Paydown		8,884	8,884	8,875	.0	.0	.9	.0	.9	.0	8,884	.0	.0	.0	135	08/15/2047	1FM
..61975F-AA-7	MOTEL 2017-MTL6 A 2.025% 08/15/34		09/15/2019	Paydown		43,041	43,041	43,041	.0	.0	.0	.0	.0	.0	43,041	.0	.0	.0	115	08/15/2034	1FE
..62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2019	Paydown		123,266	123,266	120,185	120,309	.0	2,957	.0	2,957	.0	123,266	.0	.0	.0	2,693	07/25/2043	1FM
..62942K-AV-8	NPMT 2013-1 A23 3.250% 07/25/43		09/01/2019	Paydown		352,189	352,189	357,031	355,416	.0	(3,227)	.0	(3,227)	.0	352,189	.0	.0	.0	7,694	07/25/2043	1FM
..62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		09/27/2019	Redemption	100.0000																
..63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		07/15/2019	Paydown		1,216	1,216	1,216	1,216	.0	.0	.0	.0	.0	1,216	.0	.0	.0	15	06/15/2021	1FE
..64352V-MA-6	NCHET 2005-A A6 4.688% 08/25/35		09/01/2019	Paydown		15,785	15,785	14,739	14,942	.0	843	.0	843	.0	15,785	.0	.0	.0	475	08/25/2035	1FM
..65364U-AA-4	NIAGARA MOHAWK POWER 4.881% 08/15/19		08/15/2019	Maturity		16,100,000	16,100,000	16,995,905	16,177,668	.0	(77,668)	.0	(77,668)	.0	16,100,000	.0	.0	.0	785,841	08/15/2019	1FE
..65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2019	Paydown		35,886	35,886	29,843	28,040	.0	7,847	.0	7,847	.0	35,886	.0	.0	.0	1,159	03/25/2047	1FM
..655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		08/01/2019	Various		1,400,000	1,400,000	1,400,000	1,400,000	.0	.0	.0	.0	.0	1,400,000	.0	.0	.0	36,680	07/26/2021	2
..682134-AC-5	OMNICOM GROUP INC 4.450% 08/15/20		08/01/2019	Call	102.2470	4,335,273	4,240,000	4,408,348	4,283,555	.0	(15,315)	.0	(15,315)	.0	4,268,240	.0	(28,240)	(28,240)	276,615	08/15/2020	2FE
..682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		09/11/2019	Paydown		418,568	418,568	490,248	451,423	.0	(32,855)	.0	(32,855)	.0	418,568	.0	.0	.0	15,883	10/13/2037	1FM
..68268F-AJ-9	OMFIT 2016-2A C 5.670% 03/20/28		09/18/2019	Paydown		200,000	200,000	202,219	.0	.0	(2,219)	.0	(2,219)	.0	200,000	.0	.0	.0	1,890	03/20/2028	1FE
..68389X-AG-0	ORACLE CORP 5.000% 07/08/19		07/08/2019	Various		16,000,000	16,000,000	16,526,490	16,037,548	.0	(37,548)	.0	(37,548)	.0	16,000,000	.0	.0	.0	800,000	07/08/2019	1FE
..68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2019	Paydown		3,774	3,774	3,765	3,772	.0	2	.0	2	.0	3,774	.0	.0	.0	58	07/09/2029	1FE
..68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		09/09/2019	Paydown		442,064	442,064	442,004	.0	.0	59	.0	59	.0	442,064	.0	.0	.0	3,079	04/09/2038	1FE
..68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2019	Redemption	100.0000																
..693456-AP-0	PMTLT 2013-J1 B2 3.560% 09/25/43		09/01/2019	Paydown		179,111	179,111	183,638	182,839	.0	(3,727)	.0	(3,727)	.0	179,111	.0	.0	.0	4,399	09/25/2043	1FM
..693456-AQ-8	PMTLT 2013-J1 B3 3.560% 09/25/43		09/01/2019	Paydown		102,339	102,339	102,723	.0	.0	(384)	.0	(384)	.0	102,339	.0	.0	.0	994	09/25/2043	1FM
..69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		09/01/2019	Paydown		367,365	367,365	362,716	362,767	.0	4,598	.0	4,598	.0	367,365	.0	.0	.0	8,665	02/25/2048	1FM
..69403W-AB-3	PACIFIC BEACON LLC 2.532% 07/15/26		07/15/2019	Redemption	100.0000																
..72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		09/05/2019	Paydown		32,500	32,500	32,500	32,500	.0	.0	.0	.0	.0	32,500	.0	.0	.0	1,039	09/05/2048	2FE
..72703P-AB-9	PLNT 2018-1A A21I 4.666% 09/05/48		09/05/2019	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	1,312	09/05/2048	2FE
..73019P-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2019	Various		100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	3,015	09/13/2027	1
..743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		09/01/2019	Paydown		.3	.0	.0	(159)	.0	162	.0	162	.0	.3	.0	.0	.0	31	04/28/2022	5GI
..74890E-AA-5	RAITF 2017-FL7 A 3.039% 06/15/37		09/16/2019	Paydown		18,956	18,956	18,964	18,961	.0	(6)	.0	(6)	.0	18,956	.0	.0	.0	490	06/15/2037	1FE
..74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2019	Paydown		33,126	33,126	32,955	34,226	.0	(1,100)	.0	(1,100)	.0	33,126	.0	.0	.0	1,656	06/25/2036	3FM
..74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2019	Paydown		34,273	34,140	27,906	28,812	.0	5,461	.0	5,461	.0	34,273	.0	.0	.0	1,469	06/25/2036	1FM
..75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		09/01/2019	Paydown		443,550	443,550	442,995	442,749	.0	801	.0	801	.0	443,550	.0	.0	.0	11,946	06/25/2055	1FM
..759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2019	Paydown		17,627	17,627	12,857	10,496	.0	7,131	.0	7,131	.0	17,627	.0	.0	.0	642	05/25/2036	1FM
..760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2019	Paydown		59,414	59,414	57,887	57,385	.0	2,029	.0	2,029	.0	59,414	.0	.0	.0	2,616	01/25/2032	1FM
..761118-ID-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2019	Paydown		40,064	44,112	39,933	41,391	.0	(1,327)	.0	(1,327)	.0	40,064	.0	.0	.0	1,726	11/25/2035	3FM
..761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2019	Paydown		101,399	115,654	95,305	104,381	.0	(2,982)	.0	(2,982)	.0	101,399	.0	.0	.0	4,746	03/25/2036	3FM
..76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2019	Paydown		2,692	2,904	2,617	2,618	.0	.75	.0	.75	.0	2,692	.0	.0	.0	107	11/25/2035	1FM
..76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2019	Paydown		120,531	120,402	82,199													

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
81745R-AG-5	SEMT 2013-3 B1 3.518% 03/25/43		09/01/2019	Paydown		89,835	89,835	90,684	90,513	.0	(.678)	.0	(.678)	.0	89,835	.0	.0	.0	2,186	03/25/2043	1FM
81745R-AH-3	SEMT 2013-3 B2 3.518% 03/25/43		09/01/2019	Paydown		34,330	34,330	35,233	35,105	.0	(.775)	.0	(.775)	.0	34,330	.0	.0	.0	835	03/25/2043	1FM
81745X-CB-1	SEMT 2017-4 B1 3.944% 07/25/47		09/01/2019	Paydown		11,632	11,632	12,307	.0	.0	(.675)	.0	(.675)	.0	11,632	.0	.0	.0	38	07/25/2047	1FE
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		09/01/2019	Paydown		304,211	304,211	305,945	305,969	.0	(1,759)	.0	(1,759)	.0	304,211	.0	.0	.0	7,196	08/25/2047	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2019	Paydown		541,510	541,510	548,914	548,290	.0	(6,779)	.0	(6,779)	.0	541,510	.0	.0	.0	13,712	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		09/01/2019	Paydown		623,506	623,506	627,890	627,780	.0	(4,273)	.0	(4,273)	.0	623,506	.0	.0	.0	14,665	02/25/2048	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		09/01/2019	Paydown		299,728	299,728	299,588	299,564	.0	164	.0	164	.0	299,728	.0	.0	.0	7,011	02/25/2047	1FM
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		09/01/2019	Paydown		883,906	883,906	898,268	891,120	.0	(7,213)	.0	(7,213)	.0	883,906	.0	.0	.0	24,039	02/25/2048	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2019	Paydown		210,570	210,570	205,957	205,586	.0	4,984	.0	4,984	.0	210,570	.0	.0	.0	5,278	07/25/2043	1FM
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		08/20/2019	Paydown		1,966,128	1,966,128	1,965,767	1,966,104	.0	24	.0	24	.0	1,966,128	.0	.0	.0	30,836	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/20/2019	Paydown		117,774	117,774	117,752	117,766	.0	.7	.0	.7	.0	117,774	.0	.0	.0	1,895	10/20/2033	1FE
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		08/13/2019	Call 100.0000		2,803,000	2,803,000	2,862,874	2,806,311	.0	(3,676)	.0	(3,676)	.0	2,802,635	.0	365	365	130,573	04/01/2021	4FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		09/20/2019	Paydown		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	894	05/20/2046	2FE
85022W-AL-8	SOFT 2019-AA A 3.200% 05/27/36		09/25/2019	Paydown		1,257,003	1,257,003	1,256,702	.0	.0	301	.0	301	.0	1,257,003	.0	.0	.0	9,101	05/27/2036	1FE
86184R-AD-9	SIMPT 2017-MONT B 3.137% 08/20/30		08/20/2019	Paydown		34,847	34,847	34,847	34,847	.0	.0	.0	.0	.0	34,847	.0	.0	.0	833	08/20/2030	1FM
86359A-K3-6	SASC 2003-25XS A5 5.157% 08/25/33		09/01/2019	Paydown		63,917	63,917	63,877	63,316	.0	601	.0	601	.0	63,917	.0	.0	.0	2,373	08/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2019	Paydown		963,592	963,592	931,673	947,954	.0	15,638	.0	15,638	.0	963,592	.0	.0	.0	39,723	02/25/2035	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2019	Paydown		120,436	120,436	119,965	121,940	.0	(1,503)	.0	(1,503)	.0	120,436	.0	.0	.0	4,409	11/25/2036	2FM
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		09/11/2019	Call 103.9020		7,877,850	7,582,000	7,870,535	7,676,269	.0	(36,390)	.0	(36,390)	.0	7,639,879	.0	(57,879)	(57,879)	725,496	10/01/2020	3FE
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		09/15/2019	Paydown		8,792	8,792	8,791	8,791	.0	.0	.0	.0	.0	8,792	.0	.0	.0	183	12/15/2029	1FE
87342R-AB-0	BELL 2016-1A A211 4.377% 05/25/46		09/26/2019	DEUTSCHE BANK		990,597	977,500	977,958	977,941	.0	(291)	.0	(291)	.0	977,650	.0	12,947	12,947	36,249	05/25/2046	2FE
87342R-AB-0	BELL 2016-1A A211 4.377% 05/25/46		08/25/2019	Paydown		2,500	2,500	2,501	2,501	.0	(1)	.0	(1)	.0	2,500	.0	.0	.0	82	05/25/2046	2FE
				Redemption 100.0000																	
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2019			166,269	166,269	166,269	166,269	.0	.0	.0	.0	.0	166,269	.0	.0	.0	15,796	02/01/2030	2FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		09/01/2019	Paydown		9,944	9,944	9,994	9,965	.0	(21)	.0	(21)	.0	9,944	.0	.0	.0	183	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2019	Paydown		173,553	173,553	173,610	173,446	.0	106	.0	106	.0	173,553	.0	.0	.0	3,450	03/25/2054	1FM
89176B-AA-4	Towd Point Mortg2018SJ1 t SER 2018SJ1 QL A1 4.000% 10/25/58		09/01/2019	Paydown		27,787	27,787	27,768	27,766	.0	21	.0	21	.0	27,787	.0	.0	.0	743	10/25/2058	1FE
89177E-AA-7	Towd Point Mortg2019HY1 t SER 2019HY1 QL A1 3.054% 10/25/48		09/25/2019	Paydown		16,020	16,020	16,001	.0	.0	19	.0	19	.0	16,020	.0	.0	.0	268	10/25/2048	1FE
	Towd Point Mortg2019SJ1 t SER 2019SJ1 QL A1 3.750% 11/25/58		09/01/2019	Paydown		23,419	23,419	23,403	.0	.0	16	.0	16	.0	23,419	.0	.0	.0	444	11/25/2058	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2019	Paydown		98,947	98,947	100,427	99,189	.0	(241)	.0	(241)	.0	98,947	.0	.0	.0	2,095	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.367% 01/10/45		09/01/2019	Paydown		.0	.0	880	519	.0	(519)	.0	(519)	.0	.0	.0	.0	.0	155	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2019	Paydown		1,086,303	1,086,303	1,102,587	1,089,072	.0	(2,769)	.0	(2,769)	.0	1,086,303	.0	.0	.0	22,707	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		09/01/2019	Paydown		240,690	240,690	247,910	242,651	.0	(1,961)	.0	(1,961)	.0	240,690	.0	.0	.0	4,303	03/10/2046	1FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.122% 12/15/51		09/01/2019	Paydown		.0	.0	2,770	2,777	.0	(2,777)	.0	(2,777)	.0	.0	.0	.0	.0	270	12/15/2051	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2019	Paydown		501,783	501,783	514,317	502,669	.0	(886)	.0	(886)	.0	501,783	.0	.0	.0	9,103	08/10/2049	1FM
				Redemption 100.0000																	
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2019			184,671	184,671	184,671	184,671	.0	.0	.0	.0	.0	184,671	.0	.0	.0	5,725	07/07/2028	1FE
				Redemption 100.0000																	
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2019			83,524	83,524	83,524	83,524	.0	.0	.0	.0	.0	83,524	.0	.0	.0	3,132	09/03/2026	1FE
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		09/15/2019	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	136	02/16/2043	1FE
92553P-AD-4	VIACOM INC. 5.625% 09/15/19		09/15/2019	Various		8,000,000	8,000,000	8,155,040	8,013,221	.0	(13,221)	.0	(13,221)	.0	8,000,000	.0	.0	.0	450,000	09/15/2019	2FE
927804-FH-2	VIRGINIA ELECTRIC & POWER 5.000% 06/30/19		07/01/2019	Maturity		2,000,000	2,000,000	1,996,100	1,999,751	.0	249	.0	249	.0	2,000,000	.0	.0	.0	50,0		

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2019	Paydown		9,629	32,257	29,787	30,303	.0	(20,674)	.0	(20,674)	.0	9,629	.0	.0	.0	1,248	11/25/2035	2FM
939355-AE-3	WMALT 2007-0A3 5A 2.405% 04/25/47		09/01/2019	Paydown		9,144	10,665	9,144	.0	.0	(2,303)	.0	(2,303)	.0	7,273	.0	.0	.0	156	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2019	Paydown		38,851	38,851	17,926	16,114	.0	22,737	.0	22,737	.0	38,851	.0	.0	.0	522	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.622% 10/25/36		09/01/2019	Paydown		143,848	143,848	75,535	68,423	.0	75,425	.0	75,425	.0	143,848	.0	.0	.0	2,237	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2019	Paydown		357,301	357,301	357,305	357,307	.0	(6)	.0	(6)	.0	357,301	.0	.0	.0	7,399	03/15/2029	1FE
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		09/15/2019	Paydown		532,220	532,220	532,066	.0	.0	155	.0	155	.0	532,220	.0	.0	.0	2,823	06/15/2038	1FE
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		07/01/2019	Various		2	2	2	.0	.0	1	.0	1	.0	2	.0	.0	.0	.0	01/25/2036	6FM
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		09/01/2019	Paydown		.0	185,679	61,792	60,020	39,069	(99,089)	.0	(60,020)	.0	.0	.0	.0	.0	7,131	01/25/2036	6FM
94980D-AA-6	WFMS 2003-M A1 4.887% 12/25/33		09/01/2019	Paydown		1,877	1,877	1,929	2,018	.0	(141)	.0	(141)	.0	1,877	.0	.0	.0	67	12/25/2033	1FM
949832-AP-4	WFMS 2005-14 2A1 5.500% 12/25/35		09/01/2019	Paydown		12,519	12,519	12,832	12,897	.0	(378)	.0	(378)	.0	12,519	.0	.0	.0	467	12/25/2035	1FM
94989H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		09/01/2019	Paydown		646,490	646,490	640,228	644,306	.0	2,185	.0	2,185	.0	646,490	.0	.0	.0	11,984	10/15/2045	1FM
94989Q-BC-4	WFCM 2013-LC12 XA 0.374% 07/15/46		09/01/2019	Paydown		.0	.0	23,184	8,955	.0	(8,955)	.0	(8,955)	.0	.0	.0	.0	.0	2,117	07/15/2046	1FE
94989U-AS-0	WFMS 2018-1 A17 3.500% 07/25/47		09/01/2019	Paydown		481,972	481,972	466,005	358,326	.0	15,524	.0	15,524	.0	481,972	.0	.0	.0	9,332	07/25/2047	1FM
95001T-BH-7	WFMS 2019-1 B1 4.060% 11/25/48		09/01/2019	Paydown		15,654	15,654	15,775	.0	.0	(121)	.0	(121)	.0	15,654	.0	.0	.0	265	11/25/2048	1FE
95058X-AE-8	WIEN 2018-1A A211 3.884% 03/15/48		09/15/2019	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,457	03/15/2048	2FE
95058X-AH-1	WIEN 2019-1A A211 4.080% 06/15/49		09/15/2019	Paydown		35,000	35,000	35,000	.0	.0	.0	.0	.0	.0	35,000	.0	.0	.0	313	06/15/2049	2FE
96042B-AL-7	WLAKE SER 20162A CL D 4.100% 06/15/21		09/15/2019	Paydown		56,178	56,178	56,492	.0	.0	(314)	.0	(314)	.0	56,178	.0	.0	.0	1,149	06/15/2021	1FE
96042L-AE-1	Westlake Automob20163A ivable SER 20163A CL C 2.460% 01/18/22		09/15/2019	Paydown		100,299	100,299	99,860	99,962	.0	337	.0	337	.0	100,299	.0	.0	.0	1,638	01/18/2022	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.396% 03/15/47		09/01/2019	Paydown		.0	14,948	10,948	10,479	.0	(10,479)	.0	(10,479)	.0	.0	.0	.0	.0	1,932	03/15/2047	1FE
974153-AA-6	WSTOP 2018-1 A2 4.970% 12/05/48		09/05/2019	Paydown		22,875	22,875	23,055	15,000	.0	(180)	.0	(180)	.0	22,875	.0	.0	.0	919	12/05/2048	2FE
976826-BG-1	WISCONSIN POWER & LIGHT 5.000% 07/15/19		07/15/2019	Maturity		1,000,000	1,000,000	1,081,190	1,006,122	.0	(6,122)	.0	(6,122)	.0	1,000,000	.0	.0	.0	50,000	07/15/2019	1FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2019	Redemption 100.0000		102,400	102,400	102,400	102,400	.0	.0	.0	.0	.0	102,400	.0	.0	.0	3,379	01/15/2030	1FE
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A	07/18/2019	MORGAN STANLEY FIXED INC		1,038,700	1,000,000	910,550	910,615	.0	1,475	.0	1,475	.0	912,090	.0	126,610	126,610	31,646	06/15/2037	2FE
552704-AC-2	MEG ENERGY CORP 7.000% 03/31/24	A	07/26/2019	Various		1,687,500	1,800,000	1,800,000	1,800,000	.0	.0	.0	.0	.0	1,800,000	.0	(112,500)	(112,500)	104,806	03/31/2024	4FE
65334H-AK-8	NEXEN INC 6.200% 07/30/19	A	07/30/2019	Maturity		3,000,000	3,000,000	2,994,030	2,999,351	.0	649	.0	649	.0	3,000,000	.0	.0	.0	186,000	07/30/2019	1FE
66977W-AN-9	NOVA CHEMICALS CORP 5.250% 08/01/23	A	07/22/2019	BANK of AMERICA SEC J P MORGAN SEC HI-YIELD		1,015,950	1,000,000	952,500	952,683	.0	5,142	.0	5,142	.0	957,825	.0	58,125	58,125	51,479	08/01/2023	3FE
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A	07/01/2019	Redemption 100.0000		6,300,000	6,300,000	6,300,000	.0	.0	.0	.0	.0	.0	6,300,000	.0	.0	.0	.0	07/15/2027	3FE
02315Q-AA-6	AMBAC LSN1 LLC 7.104% 02/12/23	D	07/01/2019	Various		2,847	2,847	2,847	2,847	.0	.0	.0	.0	.0	2,847	.0	.0	.0	110	02/12/2023	5GI
03938L-AQ-7	ARCELORMITTAL 5.250% 08/05/20	D	08/30/2019	Various		1,389,031	1,351,000	1,411,713	1,365,802	.0	(6,052)	.0	(6,052)	.0	1,359,751	.0	(8,751)	(8,751)	113,884	08/05/2020	2FE
06744C-FY-2	BARCLAYS BANK PLC 2.759% 08/07/19	D	08/07/2019	Maturity		40,000,000	40,000,000	40,090,800	40,029,538	.0	(29,538)	.0	(29,538)	.0	40,000,000	.0	.0	.0	964,533	08/07/2019	1FE
151290-BM-4	CEMEX SAB-SPONS ADR 5.700% 01/11/25	D	09/30/2019	Various		1,645,936	1,600,000	1,538,000	1,538,319	.0	6,325	.0	6,325	.0	1,544,644	.0	101,292	101,292	111,720	01/11/2025	3FE
22546Q-AC-1	CREDIT SUISS NEW YORK 5.300% 08/13/19	D	08/13/2019	Maturity		3,300,000	3,300,000	3,591,324	3,323,312	.0	(23,312)	.0	(23,312)	.0	3,300,000	.0	.0	.0	174,900	08/13/2019	1FE
25156P-AT-0	DEUTSCHE TELEKOM 2.614% 09/19/19	D	09/19/2019	Maturity		3,000,000	3,000,000	3,007,350	3,002,619	.0	(2,619)	.0	(2,619)	.0	3,000,000	.0	.0	.0	69,971	09/19/2019	2FE
35177P-AT-4	ORANGE SA 5.375% 07/08/19	D	07/08/2019	Various		14,000,000	14,000,000	14,301,830	12,018,177	.0	(36,897)	.0	(36,897)	.0	14,000,000	.0	.0	.0	698,750	07/08/2019	2FE
43133J-AA-6	HITR 2019-2A A1 3.892% 05/22/39	D	08/22/2019	Paydown		560,580	560,580	558,477	.0	.0	2,102	.0	2,102	.0	560,580	.0	.0	.0	6,595	05/22/2039	1FE
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625% 08/30/19	D	08/30/2019	Maturity		3,825,000	3,825,000	3,800,131	.0	.0	24,869	.0	24,869	.0	3,825,000	.0	.0	.0	47,328	08/30/2019	2FE
55818P-AL-4	MDPK 2014-12A AR 3.538% 07/20/26	D	07/22/2019	Paydown		2,764,997	2,764,997	2,764,997	2,764,997	.0	.0	.0	.0	.0	2,764,997	.0	.0	.0	81,064	07/20/2026	1FE
62947Q-AX-6	NXP BV 5.350% 03/01/26	D	08/21/2019	CREDIT SUISSE FIRST BOSTON		1,125,120	1,000,000	1,015,620	1,015,541	.0	(1,262)	.0	(1,262)	.0	1,014,280	.0	110,840	110,840	38,193	03/01/2026	2FE
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	07/10/2019	FIFTH THIRD SECURITIES		2,637,964	2,645,000	2,619,158	.0	.0	14,860	.0	14,860	.0	2,634,019	.0	3,946	3,946	29,729	11/03/2019	2FE
69700V-AA-7	Palmer Square Lo20191A ng Ltd SER 20191A CL A1 3.333% 04/20/27	D	07/20/2019	Paydown		10,291	10,291	10,291	.0	.0	.0	.0	.0	.0	10,291	.0	.0	.0	106	04/20/2027	1FE
71654Q-BB-7	PETROLEOS MEXICANOS 4.875% 01/24/22	D	09/16/2019	TENDER OFFER		7,262,500	7,000,000	7,287,000	7,122,570	.0	(27,938)	.0	(27,938)	.0	7,094,632	.0	167,868	167,868	397,177	01/24/2022	2FE
71654Q-BG-6	PETROLEOS MEXICANOS 3.500% 01/30/23	D	09/16/2019	TENDER OFFER		9,962,500	10,000,000	9,660,000	9,825,861	.0	28,887	.0	28,887	.0	9,854,747	.0	107,753	107,753	401,528	01/30/2023	2FE
71654Q-CE-0	PETROLEOS MEXICANOS 5.375% 03/13/22	D	09/16/2019	TENDER OFFER		4,195,000	4,000,000	3,982,330	3,985,169	.0	3,350	.0	3,350	.0	3,988,519	.0	206,481	206,481	220,972	03/13/2022	2FE
71654Q-CT-7	PETROLEOS MEXICANOS 6.840% 01/23/30	D	09/13/2019	Various		7,058,750	7,000,000	6,995,730	.0	.0	.0	.0	.0	.0	6,995,730	.0	63,020	63,020	.0	01/23/2030	3FE
75574W-AA-5	RONT 2018-FL2 A 2.868% 06/25/35	D	09/25/2019	Paydown		2,049,654	2,049,654	2,049,654	2,049,654	.0	.0	.0	.0	.0	2,049,654	.0	.0	.0	45,469	06/25/2035	1FE
77426N-AD-5	ROCKW 2007-1A A3L 3.253% 08/01/24	D	08/01/2019	Paydown		99,480	99,480	99,589	99,534	.0	(54)	.0	(54)	.0	99,480	.0	.0	.0	2,729	08/01/2024	1FE
822582-AJ-1	SHELL INTERNATIONAL FIN 4.300% 09/22/19	D	09/22/2019	Maturity		6,000,000	6,000,000	5,910,420	5,991,474	.0	8,526	.0	8,526	.0	6,000,000	.0	.0	.0	258,000	09/22/2019	1FE
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	07/11/2019	GOLDMAN SACHS		14,752,134	14,774,000	14,664,339	.0	.0	71,789	.0	71,789	.0	14,736,128	.0	16,006	16,006	224,565	09/23/2019	2FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.400% 09/23/21	D	07/24/2019	MORGAN STANLEY FIXED INC		4,994,400	5,000,000	4,994,600	4,996,884	0	627	0	627	0	4,997,511	0	(3,111)	(3,111)	101,000	09/23/2021	2FE
86964W-AC-6	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D	08/14/2019	Tax Free Exchange		991,088	1,000,000	990,640	990,717	0	371	0	371	0	991,088	0	0	0	54,000	01/15/2029	2FE
87266X-AJ-2	TRTX 2018-FL1 D 4.725% 02/15/35	D	08/19/2019	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	155,612	02/15/2035	2FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	07/15/2019	Redemption 100.0000		44,605	44,605	44,159	44,190	0	415	0	415	0	44,605	0	0	0	2,635	01/15/2024	4FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	08/01/2019	Redemption 100.0000		21,450	21,450	21,236	21,246	0	204	0	204	0	21,450	0	0	0	1,354	08/01/2025	4FE
980236-AQ-6	WOODSIDE FINANCE LTD 4.500% 03/04/29	D	08/14/2019	CITIGROUP GLOBAL MKTS		1,094,270	1,000,000	998,170	0	0	43	0	43	0	998,213	0	96,057	96,057	20,250	03/04/2029	2FE
117468#-AB-7	SANDVIK AB PP 5.130% 10/06/20	D	07/01/2019	Various		20,680,879	20,000,000	21,398,100	20,406,123	0	(110,761)	0	(110,761)	0	20,295,362	0	(295,362)	(295,362)	1,427,579	10/06/2020	2
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					584,764,691	583,542,003	589,595,928	485,669,165	39,069	(790,608)	5,230	(756,769)	0	583,572,924	0	(1,206,394)	(1,206,394)	22,902,427	XXX	XXX
749770-AQ-6	RABOBANK NEDERLAND 11.000% 06/30/19	C	07/01/2019	Various		17,485,000	17,485,000	17,485,000	17,485,000	0	0	0	0	0	17,485,000	0	0	0	961,675	06/30/2019	2FE
4899999	Subtotal - Bonds - Hybrid Securities					17,485,000	17,485,000	17,485,000	17,485,000	0	0	0	0	0	17,485,000	0	0	0	961,675	XXX	XXX
001609Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		07/01/2019	Redemption 100.0000		2,487	2,487	2,389	0	0	99	0	99	0	2,487	0	0	0	74	04/28/2022	4FE
01310T-AV-1	ALBERTSON'S LLC TL B7 1L 10/29/25		08/15/2019	Redemption 100.0000		2,992,500	2,992,500	2,932,650	0	0	59,850	0	59,850	0	2,992,500	0	0	0	93,597	10/29/2025	3FE
03167D-AH-7	AMNEAL PHARMACEUTICALS LLC TL B 1L 03/23/25		09/09/2019	J P MORGAN SEC HI-YIELD		1,801,379	1,979,538	1,989,435	0	0	(1,111)	0	(1,111)	0	1,988,325	0	(186,945)	(186,945)	79,422	03/23/2025	4FE
03852J-AK-7	ARAMARK SERVICES INC TL B 1L 03/28/24		09/27/2019	Redemption 100.0000		85,714	85,714	85,611	0	0	103	0	103	0	85,714	0	0	0	1,807	03/28/2024	3FE
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		07/01/2019	Redemption 100.0000		1,250	1,250	1,257	1,257	0	(7)	0	(7)	0	1,250	0	0	0	33	10/31/2024	4FE
09518D-AH-0	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		07/01/2019	Redemption 100.0000		1,244	1,244	1,256	1,256	0	(12)	0	(12)	0	1,244	0	0	0	39	04/12/2023	4FE
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		09/05/2019	Redemption 100.0000		60,358	60,358	60,243	0	0	115	0	115	0	60,358	0	0	0	1,694	09/14/2023	3FE
12505M-AD-8	OUTFRONT MEDIA CAPITAL L TL B 1L 03/10/24		07/08/2019	Redemption 100.0000		37,313	37,313	37,313	37,313	0	0	0	0	0	37,313	0	0	0	1,003	03/10/2024	3FE
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		08/09/2019	Morgan Stanley		677,943	679,385	679,793	0	0	(12)	0	(12)	0	679,781	0	(1,838)	(1,838)	16,927	08/17/2023	2FE
13134M-BE-2	CALPINE CONS FIN/COFC FI TL B5 1L 01/15/24		07/01/2019	Redemption 100.0000		1,213	1,213	1,208	0	0	5	0	5	0	1,213	0	0	0	31	01/15/2024	3FE
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		08/12/2019	Various		1,113,577	1,113,577	1,069,743	(313)	0	43,834	0	43,834	0	1,113,577	0	0	0	14,446	05/31/2023	3FE
15670B-AB-8	CENTURYLINK INC TL B 1L 01/31/25		07/01/2019	Redemption 100.0000		7,500	7,500	7,390	0	0	110	0	110	0	7,500	0	0	0	195	01/31/2025	3FE
17178H-AL-6	CIENA CORP TL B 1L 09/21/25		07/31/2019	Redemption 100.0000		2,500	2,500	2,497	0	0	3	0	3	0	2,500	0	0	0	66	09/21/2025	3FE
18449E-AE-0	CLEAN HARBORS INC TL B 1L 06/30/24		08/08/2019	Morgan Stanley		491,766	490,000	490,784	490,744	0	(3)	0	(3)	0	490,741	0	1,025	1,025	8,772	06/30/2024	3FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		07/01/2019	Redemption 100.0000		5,000	5,000	4,965	0	0	35	0	35	0	5,000	0	0	0	158	12/31/2025	4FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL B 1L 12/20/24		07/01/2019	Redemption 100.0000		1,250	1,250	1,247	0	0	3	0	3	0	1,250	0	0	0	43	12/20/2024	4FE
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		09/26/2019	Redemption 100.0000		4,380	4,380	4,394	0	0	(14)	0	(14)	0	4,380	0	0	0	228	02/09/2023	4FE
26928B-AK-5	EW SCRIPPS CO TL B 1L 04/05/26		07/01/2019	Redemption 100.0000		1,250	1,250	1,244	0	0	6	0	6	0	1,250	0	0	0	6	04/05/2026	3FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B 1L 01/02/26		07/01/2019	Redemption 100.0000		30,000	30,000	29,379	0	0	621	0	621	0	30,000	0	0	0	709	01/02/2026	3FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 09/28/25		07/01/2019	Redemption 100.0000		7,500	7,500	7,328	0	0	172	0	172	0	7,500	0	0	0	263	09/28/2025	4FE
32007U-BW-8	FIRST DATA CORP TL 1L 07/10/22		07/29/2019	Redemption 100.0000		587,921	587,921	585,628	0	0	2,293	0	2,293	0	587,921	0	0	0	15,840	07/10/2022	3FE
32007U-BX-6	FIRST DATA CORP TL 1L 04/26/24		07/29/2019	Redemption 100.0000		922,931	922,931	916,747	0	0	6,184	0	6,184	0	922,931	0	0	0	24,866	04/26/2024	3FE
37943V-BG-7	GLOBAL PAYMENTS INC TL B 1L 04/22/23		07/17/2019	BANK of AMERICA SEC		360,151	360,944	360,402	0	0	100	0	100	0	360,502	0	(351)	(351)	7,609	04/22/2023	3FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
39154E-AF-8	GREATBATCH INC TL B 1L 10/27/22		09/06/2019	Various Redemption 100.0000		7,878	7,878	7,897	(2,781)	.0	(25)	.0	(25)	.0	7,878	.0	.0	.0	346	10/27/2022	4FE
404122-AX-1	HCA INC TL B10 1L 03/13/25		07/01/2019			1,250	1,250	1,253	.0	.0	(3)	.0	(3)	.0	1,250	.0	.0	.0	24	03/13/2025	2FE
404122-AY-9	HCA HOLDINGS INC TL B11 03/18/23		07/15/2019	GOLDMAN SACHS Redemption 100.0000		272,149	272,026	272,326	.0	.0	(16)	.0	(16)	.0	272,309	.0	(160)	(160)	5,735	03/18/2023	2FE
44043V-AL-2	05/22/26		07/16/2019			117,647	117,647	117,647	.0	.0	.0	.0	.0	.0	117,647	.0	.0	.0	692	05/22/2026	3FE
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		08/19/2019	Various		34,250	34,250	34,168	(25,000)	.0	136	.0	136	.0	34,250	.0	.0	.0	743	08/01/2024	3FE
46589U-AB-1	ZEST DENTAL TL 1L 03/08/25		07/01/2019	Various Redemption 100.0000		.0	.0	.0	(2,500)	.0	40	.0	40	.0	.0	.0	.0	.0	81	03/08/2025	4FE
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		07/01/2019	Redemption 100.0000		1,576	1,576	1,569	.0	.0	.6	.0	.6	.0	1,576	.0	.0	.0	39	08/18/2022	4FE
47579S-AT-7	JELD-WEN INC TL 1L 12/08/24		07/01/2019	Redemption 100.0000		5,000	5,000	4,972	.0	.0	28	.0	28	.0	5,000	.0	.0	.0	117	12/08/2024	3FE
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L 03/09/23		09/19/2019	Redemption 100.0000		47,116	47,116	47,130	.0	.0	(14)	.0	(14)	.0	47,116	.0	.0	.0	(976)	03/09/2023	3FE
50219C-AD-7	LSC COMMUNICATIONS INC TL B 1L 09/30/22		09/24/2019	Redemption 100.0000		28,333	28,333	28,404	.0	.0	(71)	.0	(71)	.0	28,333	.0	.0	.0	1,728	09/30/2022	4FE
51783Q-AP-3	LAS VEGAS SANDS LLC TL B 1L 03/27/25		08/05/2019	Redemption 100.0000		1,466,438	1,466,438	1,459,252	.0	.0	7,186	.0	7,186	.0	1,466,438	.0	.0	.0	30,914	03/27/2025	2FE
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 03/25/25		07/01/2019	Various Redemption 100.0000		(50)	(50)	(50)	(1,250)	.0	.4	.0	.4	.0	(50)	.0	.0	.0	27	03/25/2025	3FE
55314N-AH-7	MKS INSTRUMENTS INC TL B 1L 02/01/26		09/27/2019	Redemption 100.0000		26,338	26,338	26,074	.0	.0	263	.0	263	.0	26,338	.0	.0	.0	1,966	02/01/2026	3FE
57906P-AG-4	MCAFEES LLC TL B 1L 09/29/24		07/01/2019	Redemption 100.0000		4,895	4,895	4,906	.0	.0	(11)	.0	(11)	.0	4,895	.0	.0	.0	153	09/29/2024	4FE
58515U-AP-4	MEG ENERGY TL B 1L 12/31/23		07/30/2019	Redemption 100.0000		355,000	355,000	356,349	351,484	.0	3,516	.0	3,516	.0	355,000	.0	.0	.0	12,465	12/31/2023	3FE
62538L-AJ-3	MULTI-COLOR CORP TL B 1L 10/31/24		07/01/2019	Redemption 100.0000		2,962,500	2,962,500	2,953,316	.0	.0	9,184	.0	9,184	.0	2,962,500	.0	.0	.0	67,714	10/31/2024	3FE
64072U-AE-2	CSC HOLDINGS INC TL B-DD 1L 07/15/25		07/15/2019	Redemption 100.0000		2,500	2,500	2,488	2,488	.0	12	.0	12	.0	2,500	.0	.0	.0	75	07/15/2025	3FE
64072U-AJ-1	CSC HOLDINGS INC TL 1L 04/15/27		07/15/2019			1,250	1,250	1,238	.0	.0	13	.0	13	.0	1,250	.0	.0	.0	26	04/15/2027	3FE
69946E-AT-8	PARREXEL TL B 1L 08/11/24		07/31/2019	Various		97,465	97,465	95,015	.0	.0	2,450	.0	2,450	.0	97,465	.0	.0	.0	2,127	08/11/2024	4FE
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		07/01/2019	Various Redemption 100.0000		3,144	3,144	3,124	625	.0	20	.0	20	.0	3,144	.0	.0	.0	50	05/01/2025	4FE
72749Q-AC-0	PLANTRONICS INC TL 1L 07/02/25		09/27/2019	Redemption 100.0000		39,216	39,216	39,365	39,360	.0	(144)	.0	(144)	.0	39,216	.0	.0	.0	1,307	07/02/2025	3FE
74349E-AQ-7	PROSPECT MEDICAL HOLDING TL B 1L 02/16/24		08/23/2019	Various		493,750	493,750	494,688	(1,250)	.0	(938)	.0	(938)	.0	493,750	.0	.0	.0	28,585	02/16/2024	4FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/05/25		07/01/2019	Various Redemption 100.0000		.0	.0	.0	(5,000)	.0	(46)	.0	(46)	.0	.0	.0	.0	.0	176	06/05/2025	4FE
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		08/30/2019	Redemption 100.0000		3,247	3,247	3,227	.0	.0	20	.0	20	.0	3,247	.0	.0	.0	97	04/16/2025	3FE
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 07/05/24		07/01/2019	Redemption 100.0000		1,250	1,250	1,242	1,239	.0	11	.0	11	.0	1,250	.0	.0	.0	25	07/05/2024	3FE
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		07/31/2019	Redemption 100.0000		1,250	1,250	1,231	.0	.0	19	.0	19	.0	1,250	.0	.0	.0	24	10/31/2025	3FE
82568Q-AH-7	SHUTTERFLY INC TL B2 1L 08/17/24		09/25/2019	Redemption 100.0000		750,701	750,701	749,499	749,457	.0	1,243	.0	1,243	.0	750,701	.0	.0	.0	29,449	08/17/2024	3FE
855031-AQ-3	STAPLES INC TL B 1L 04/12/26		08/01/2019	Redemption 100.0000		2,500	2,500	2,406	.0	.0	94	.0	94	.0	2,500	.0	.0	.0	10	04/12/2026	4FE
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		09/09/2019	Redemption 100.0000		7,716	7,716	7,600	.0	.0	116	.0	116	.0	7,716	.0	.0	.0	334	03/22/2024	4FE
87422L-AJ-9	TALEN ENERGY SUPPLY LLC TL B2 1L 04/06/24		07/08/2019	Redemption 100.0000		974,000	974,000	975,071	974,960	.0	(960)	.0	(960)	.0	974,000	.0	.0	.0	33,155	04/06/2024	3FE
89364M-BP-8	TRANSIGM INC TL F 1L 06/09/23		07/01/2019	Various		3,697	3,697	3,653	.0	.0	44	.0	44	.0	3,697	.0	.0	.0	49	06/09/2023	4FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
92210M-AY-0	VANTIV LLC TL B4 1L 08/20/24		07/31/2019	Redemption 100.0000		990,000	990,000	987,723	987,695	0	2,305	0	2,305	0	990,000	0	0	0	26,366	08/20/2024	3FE
92532Y-AB-5	VERSUM MATERIALS INC VERSUM 09/29/23		07/05/2019	Various Redemption 100.0000		0	0	0	(1,250)	0	(3)	0	(3)	0	0	0	0	0	15	09/29/2023	3FE
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		07/01/2019	Redemption 100.0000		1,250	1,250	1,231	0	0	19	0	19	0	1,250	0	0	0	47	04/25/2024	3FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/29/25		07/01/2019	Redemption 100.0000		4,003	4,003	3,993	0	0	10	0	10	0	4,003	0	0	0	13	03/29/2025	4FE
96758D-BA-0	WIDEPENWEST TL B 1L 08/19/23		07/01/2019	Various Redemption 100.0000		0	0	0	(3,722)	0	84	0	84	0	0	0	0	0	113	08/19/2023	4FE
98313L-AD-1	WYNN RESORTS LTD TL B 1L 10/22/24		09/20/2019	Redemption 100.0000		997,500	997,500	976,932	0	0	20,568	0	20,568	0	997,500	0	0	0	28,100	10/22/2024	3FE
96901L-AE-7	BURGER KING TL B 1L 02/16/24		09/13/2019	Redemption 100.0000		54,685	54,685	54,537	0	0	148	0	148	0	54,685	0	0	0	1,819	02/16/2024	3FE
96901L-AE-7	BURGER KING TL B 1L 02/16/24		07/01/2019	Redemption 100.0000		3,753	3,753	3,742	0	0	10	0	10	0	3,753	0	0	0	88	02/16/2024	4FE
9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 05/28/25		09/06/2019	Various Redemption 100.0000		32,202	32,202	32,356	32,430	0	(229)	0	(229)	0	32,202	0	0	0	1,679	05/28/2025	3FE
95000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 06/22/22		07/31/2019	Redemption 100.0000		32,985	32,985	32,903	0	0	82	0	82	0	32,985	0	0	0	1,560	06/22/2022	4FE
93602D-AP-9	Garda World Secuity TL B 1L 05/26/24		08/09/2019	Redemption 100.0000		2,551	2,551	2,527	0	0	24	0	24	0	2,551	0	0	0	0	05/26/2024	4FE
96448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	07/01/2019	Redemption 100.0000		3,766	3,766	3,761	0	0	5	0	5	0	3,766	0	0	0	103	12/15/2023	4FE
94044P-AF-1	ARISTOCRAT INT PTY TL B 1L 10/19/24	C	08/07/2019	GOLDMAN SACHS Redemption 100.0000		388,221	388,260	386,784	0	0	152	0	152	0	386,936	0	1,285	1,285	10,567	10/19/2024	3FE
98030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/19/25	C	07/01/2019	Redemption 100.0000		1,250	1,250	1,246	0	0	4	0	4	0	1,250	0	0	0	26	04/19/2025	2FE
8299999. Subtotal - Bonds - Bank Loans						19,421,299	19,599,843	19,455,698	3,627,242	0	157,730	0	157,730	0	19,608,284	0	(186,984)	(186,984)	555,581	XXX	XXX
8399997. Total - Bonds - Part 4						788,370,491	786,627,938	795,267,773	664,098,538	39,069	(1,775,724)	5,230	(1,741,885)	0	786,937,312	0	(964,981)	(964,981)	28,853,455	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						788,370,491	786,627,938	795,267,773	664,098,538	39,069	(1,775,724)	5,230	(1,741,885)	0	786,937,312	0	(964,981)	(964,981)	28,853,455	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
943658-30-0	CARNIVAL CRUISE UNIT	C	09/25/2019	S. G. COWEN SECURITIES CORP.	33,762,000	1,610,046		1,126,957	1,664,467	(537,509)	0	0	(537,509)	0	1,126,957	0	483,089	483,089	50,643		
96987V-10-9	NOVARTIS AG-ADR	D	09/13/2019	S. G. COWEN SECURITIES CORP.	8,041,000	699,594		510,150	606,998	(96,847)	0	0	(96,847)	0	510,150	0	189,443	189,443	22,789		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,309,640	XXX	1,637,107	2,271,465	(634,356)	0	0	(634,356)	0	1,637,107	0	672,532	672,532	73,432	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,309,640	XXX	1,637,107	2,271,465	(634,356)	0	0	(634,356)	0	1,637,107	0	672,532	672,532	73,432	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,309,640	XXX	1,637,107	2,271,465	(634,356)	0	0	(634,356)	0	1,637,107	0	672,532	672,532	73,432	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,309,640	XXX	1,637,107	2,271,465	(634,356)	0	0	(634,356)	0	1,637,107	0	672,532	672,532	73,432	XXX	XXX
9999999 - Totals						790,680,131	XXX	796,904,880	666,370,003	(595,287)	(1,775,724)	5,230	(2,376,241)	0	788,574,419	0	(292,449)	(292,449)	28,926,887	XXX	XXX

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

STATEMENT AS OF SEPTEMBER 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	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420		34,420							
TIDEWATER INC Tidewater Warrant 88642H133	Tidewater	N/A		US - Chicago Board	549300UQMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00				0		0	(187)						
0299999999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	(187)	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										24,928	0	0	34,420	XXX	34,420	(187)	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,420	XXX	34,420	(187)	0	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										24,928	0	0	34,420	XXX	34,420	(187)	0	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CMS Energy	RSAT 125896A*1: CMS Energy 125896BE9	N/A	Credit	Deutsche Bank	7LTFZY1CNSX8D621K86	10/27/2014	12/20/2019	15,000,000	100.00	325,581		113,750	36,396		36,396	(52,580)		(47,855)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019	15,000,000	100.00	38,153		113,750	35,789		35,789	(69,586)		(5,640)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019	10,000,000	100.00	25,435		75,833	23,860		23,860	(46,390)		(3,760)		10,000,000	2	
0989999999. Subtotal - Swaps - Replication - Credit Default										389,169	0	303,333	96,045	XXX	96,045	(168,556)	0	(57,255)	0	40,000,000	XXX	XXX
1029999999. Subtotal - Swaps - Replication										389,169	0	303,333	96,045	XXX	96,045	(168,556)	0	(57,255)	0	40,000,000	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Total Swaps - Credit Default										389,169	0	303,333	96,045	XXX	96,045	(168,556)	0	(57,255)	0	40,000,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										389,169	0	303,333	96,045	XXX	96,045	(168,556)	0	(57,255)	0	40,000,000	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999999. Subtotal - Replication										389,169	0	303,333	96,045	XXX	96,045	(168,556)	0	(57,255)	0	40,000,000	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										24,928	0	0	34,420	XXX	34,420	(187)	0	0	0	0	XXX	XXX
1449999999 - Totals										414,097	0	303,333	130,465	XXX	130,465	(168,743)	0	(57,255)	0	40,000,000	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

[illegible]

E09

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			1,579,796	1,579,796	10/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,579,796	1,579,796	XXX
9999999 - Totals				1,579,796	1,579,796	XXX

General Interrogatories:
1. Total activity for the year Fair Value \$(17,379,502) Book/Adjusted Carrying Value \$(17,379,502)
2. Average balance for the year Fair Value \$10,887,705 Book/Adjusted Carrying Value \$10,887,705
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$1,579,796 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2B-2	OPIC		1	3,958,333	3,958,333	05/15/2024
690353-2K-2	OPIC		1	4,549,635	4,549,635	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	2,159,091	2,159,091	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES		1	1,398,799	1,398,799	07/07/2040
690353-3P-0	OPIC AGENCY DEBENTURES		1	1,200,000	1,200,000	10/15/2040
690353-4II-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	3,074,590	3,074,590	09/15/2022
690353-LB-7	OPIC		1	7,177,778	7,177,778	02/15/2028
690353-M8-8	OPIC		1	3,608,280	3,608,280	02/15/2028
690353-Y5-1	OPIC AGENCY DEBENTURES		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN		1	4,000,000	4,000,000	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES		1	799,314	799,314	07/07/2040
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				45,701,411	45,701,411	XXX
0599999. Total - U.S. Government Bonds				45,701,411	45,701,411	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
196480-CII-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY H		1FE	5,050,000	5,050,000	10/01/2051
277585-AD-7	EASTON MD REVENUE NURSING HOME		1FE	3,585,000	3,585,000	01/01/2026
455261-IG-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	7,900,000	7,900,000	07/31/2028
67105Q-AA-3	OSL SANTA ROSA VORN		1FE	6,000,000	6,000,000	02/01/2052
76252P-GB-9	RIB FLOATER TRUST MEDICAL		1FE	280,000	280,000	08/15/2022
76252P-HJ-1	RIB FLOATER TRUST		1FE	10,000,000	10,000,000	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				35,955,000	35,955,000	XXX
3199999. Total - U.S. Special Revenues Bonds				35,955,000	35,955,000	XXX
125523-AA-8	CIGNA CORP		2FE	3,651,380	3,650,000	03/17/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	4,607,880	4,602,441	05/01/2020
256746-AE-8	DOLLAR TREE INC		2FE	3,600,274	3,600,000	04/17/2020
49456B-AE-1	KINDER MORGAN		2FE	7,051,783	7,046,072	12/01/2019
582839-AE-6	MEAD JOHNSON NUTRITION CO		1FE	5,869,270	5,865,612	11/01/2019
59217G-CY-3	MET LIFE GLOB		1FE	7,363,069	7,345,000	05/28/2021
60920L-AA-2	MONDELEZ INTL HLDINGS NE		2FE	5,015,802	5,012,714	10/28/2019
74274T-AA-8	PRIVATE EXPORT FUNDING		1FE	2,997,789	2,994,461	12/19/2019
761713-BT-2	REYNOLDS AMERICAN INC		2FE	1,230,781	1,229,947	05/01/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	11,220,238	11,200,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	2,598,419	2,595,430	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	15,013,830	15,000,000	03/17/2021
94974B-GF-1	WELLS FARGO CO		1FE	2,776,792	2,768,758	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				72,997,307	72,910,435	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				72,997,307	72,910,435	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				118,698,718	118,611,846	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				35,955,000	35,955,000	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				154,653,718	154,566,846	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			10,225,529	10,225,529	
000000-00-0	BB&T Bank Money Market Account			142,894	142,894	
9099999. Total - Cash (Schedule E Part 1 type)				10,368,423	10,368,423	XXX
	BLACK HILLS CORP CP			4,799,713	4,799,713	10/01/2019
	CATHOLIC HEALTH INITIATV CP			1,199,981	1,194,773	10/03/2019
	CATHOLIC HEALTH INITIATV CP			3,784,800	3,777,913	12/11/2019
	COX ENTERPRISES CP			11,049,496	11,045,856	10/01/2019
	DUPONT DE NEMOURS INC CP			2,594,982	2,587,704	11/04/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			42,973	42,973	
	HYUNDAI CAPITAL CP			9,598,965	9,592,304	10/03/2019
	HYUNDAI CAPITAL CP			5,497,053	5,495,252	10/10/2019
	KOMATSU FINANCE AMERICA CP			4,192,992	4,186,084	11/04/2019
	PARKER-HANNIFIN CORP CP			8,844,973	8,835,277	01/07/2020
	PARKER-HANNIFIN CORP CP			4,372,552	4,367,733	01/08/2020
	SINOPEC CENTURY AMERICA CP			6,497,163	6,494,641	10/09/2019
	SINOPEC CENTURY AMERICA CP			4,193,289	4,192,043	10/28/2019
	SOUTHERN CALIF GAS CO CP			5,999,673	5,999,673	10/01/2019
	SOUTHERN CALIF GAS CO CP			4,849,766	4,848,076	10/02/2019
	TRANSCANADA PIPELINES CP			14,948,401	14,922,300	12/02/2019
	TRISTATE GEN&TRANS ASSN CP			3,498,198	3,489,694	10/17/2019
	TRISTATE GEN&TRANS ASSN CP			4,845,827	4,836,703	10/22/2019
	UNITEDHEALTH GROUP INC CP			1,999,735	1,998,680	10/04/2019
	WESTERN UNION CO CP			12,997,745	12,992,525	10/04/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				115,808,279	115,699,917	XXX
9999999 - Totals				280,830,420	280,635,186	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(41,753,889)	Book/Adjusted Carrying Value \$	(42,090,233)
2. Average balance for the year	Fair Value \$	284,227,429	Book/Adjusted Carrying Value \$	283,701,099

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					(18,606,330)	(50,843,598)	(5,703,984)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					758,762	760,208	761,500	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,792,624	1,649,470	1,564,256	XXX
FIFTH THIRD BANK CINCINNATI, OH					4,859,858	3,036,410	5,403,426	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					10,184,361	10,206,008	10,225,529	XXX
PNC BANK CINCINNATI, OH					(661,735)	(120,148)	(378,982)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			64,503	64,591	64,674	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(1,607,957)	(35,247,059)	11,936,419	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(1,607,957)	(35,247,059)	11,936,419	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(1,607,957)	(35,247,059)	11,936,419	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	AVANGRID INC CP .....		.09/27/2019	2.150	10/08/2019	7,994,744	1,911	0
.....	BEMIS CP .....		.09/24/2019	2.200	10/02/2019	5,997,067	2,567	0
.....	BEMIS CP .....		.09/25/2019	2.200	10/03/2019	3,998,044	1,467	0
.....	BEMIS CP .....		.09/26/2019	2.200	10/04/2019	2,998,533	917	0
.....	BLACK HILLS CORP CP .....		.09/30/2019	2.150	10/01/2019	5,399,678	322	0
.....	CATHOLIC HEALTH INITIATV CP .....		.07/31/2019	2.450	10/03/2019	1,194,773	5,063	0
.....	CATHOLIC HEALTH INITIATV CP .....		.08/01/2019	2.450	11/14/2019	1,489,281	6,227	0
.....	CATHOLIC HEALTH INITIATV CP .....		.09/09/2019	2.250	12/09/2019	3,777,913	5,225	0
.....	CENTENNIAL ENERGY CP .....		.09/30/2019	2.250	10/01/2019	6,499,594	406	0
.....	CON'L RUBBER CRP AMERICA CP .....		.09/27/2019	2.220	10/04/2019	4,997,842	1,233	0
.....	COX ENTERPRISES CP .....		.09/25/2019	2.250	10/01/2019	18,493,063	6,938	0
.....	DOMINION RESOURCES CP .....		.09/20/2019	2.140	10/10/2019	4,994,056	3,269	0
.....	DUPONT DE NEMOURS INC CP .....		.08/21/2019	2.270	11/04/2019	2,587,704	6,722	0
.....	ERAC USA FINANCE LLC CP .....		.09/20/2019	2.250	10/01/2019	6,965,208	4,792	0
.....	GLENORE CP .....		.09/24/2019	2.300	10/07/2019	9,991,694	4,472	0
.....	HYUNDAI CAPITAL CP .....		.09/20/2019	2.220	10/03/2019	9,592,304	6,512	0
.....	HYUNDAI CAPITAL CP .....		.09/26/2019	2.220	10/10/2019	16,459,579	6,278	0
.....	KOMATSU FINANCE AMERICA CP .....		.09/09/2019	2.130	11/04/2019	4,186,084	5,467	0
.....	McCormick CP .....		.09/27/2019	2.150	10/11/2019	2,597,826	621	0
.....	MID-AMERICA APARTMENTS CP .....		.09/24/2019	2.200	10/03/2019	9,994,500	4,278	0
.....	NISSAN MOTOR ACCEPTANCE CP .....		.09/23/2019	2.220	10/03/2019	5,996,300	2,960	0
.....	PARKER-HANNIFIN CORP CP .....		.09/10/2019	2.200	12/09/2019	8,835,277	11,422	0
.....	PARKER-HANNIFIN CORP CP .....		.09/10/2019	2.200	12/09/2019	4,367,733	5,647	0
.....	SINOPEC CENTURY AMERICA CP .....		.09/25/2019	2.120	10/09/2019	6,494,641	2,297	0
.....	SINOPEC CENTURY AMERICA CP .....		.09/27/2019	2.200	10/28/2019	4,192,043	1,027	0
.....	SOUTHERN CALIF GAS CO CP .....		.09/30/2019	1.960	10/01/2019	8,999,510	490	0
.....	SOUTHERN CALIF GAS CO CP .....		.09/25/2019	2.040	10/02/2019	4,848,076	1,649	0
.....	SPIRE INC CP .....		.09/20/2019	2.270	10/04/2019	8,992,055	6,243	0
.....	SPIRE INC CP .....		.09/25/2019	2.270	10/11/2019	3,995,964	1,513	0
.....	TRISTATE GEN&TRANS ASSN CP .....		.08/28/2019	2.120	10/17/2019	3,489,694	7,008	0
.....	TRISTATE GEN&TRANS ASSN CP .....		.09/05/2019	2.100	10/22/2019	4,836,703	7,356	0
.....	UNITEDHEALTH GROUP INC CP .....		.09/26/2019	2.130	10/02/2019	6,015,864	1,780	0
.....	UNITEDHEALTH GROUP INC CP .....		.09/23/2019	2.160	10/04/2019	1,998,680	960	0
.....	WECGRP CP .....		.09/25/2019	2.210	10/09/2019	9,991,406	3,683	0
.....	WESTERN UNION CO CP .....		.09/25/2019	2.300	10/04/2019	12,992,525	4,983	0
.....	TRANSCANADA PIPELINES CP .....		.09/09/2019	2.220	12/02/2019	14,922,300	20,350	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						241,178,258	154,055	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						241,178,258	154,055	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						241,178,258	154,055	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						241,178,258	154,055	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD .....	.07/01/2019	2.000		25,000 .....	.0 .....	.412
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	412
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....		.09/30/2019	2.100		29,151,215 .....	.0	78,046
8699999. Subtotal - All Other Money Market Mutual Funds						29,151,215	0	78,046
8899999 - Total Cash Equivalents						270,354,473	154,055	78,458