



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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

#### OFFICERS

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

#### OTHER

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

#### DIRECTORS OR TRUSTEES

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

State of Ohio SS: Hamilton  
County of

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? .....  
b. If no,  
1. State the amendment number.....  
2. Date filed.....  
3. Number of pages attached.....

Yes [ X ] No [ ]

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	11,618,281,931	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
<b>DETAILS OF WRITE-INS</b>				
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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Western-Southern Life Assurance Company  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 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) .....	1,464,076,944	1,451,156,615
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....		
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 \$ ..... 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 .....	21,382,843	15,831,495
24.04 Payable to parent, subsidiaries and affiliates .....		
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	0	0
24.08 Derivatives .....	97,592,520	1,486,958
24.09 Payable for securities .....	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
<b>DETAILS OF WRITE-INS</b>		
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,846,546,945	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
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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	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
<b>DETAILS OF WRITE-INS</b>			
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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)
<b>Cash from Financing and Miscellaneous Sources</b>			
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
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
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	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
<b>DETAILS OF WRITE-INS</b>			
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:

		SSAP #	F/S Page	F/S Line #	2019	2018
<b>NET INCOME</b>						
(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
<b>SURPLUS</b>						
(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.

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

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

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- 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;
- 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;
- 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;
- 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.

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

N. Offsetting and Netting of Assets and Liabilities

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

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

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption		
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years
Membership Stock					
1. Class A	20,847,063	20,847,063	—	—	—
2. Class B	—	—	—	—	—

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,514,509,641	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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,652,575,129	1,645,586,010	1,394,364,759
2. Current Year General Account Maximum Collateral Pledged	1,652,575,129	1,645,586,010	1,394,364,759
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,722,029,182	1,726,669,977	1,443,693,982

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,330,340,593	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 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	1,394,364,759	1,394,364,759	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,394,364,759	1,394,364,759	—

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

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

c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO?)

1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at 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.

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	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.

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

## *Cash Collateral Payable*

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

## *Securities Lending Liability*

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

## *Separate Account Liabilities*

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

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

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance.

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

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

STATEMENT AS OF 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.

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

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

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

6.4 By what department or departments?  
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF 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? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

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

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

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

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

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

**FINANCIAL**

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

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

**INVESTMENT**

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

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
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 [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
14.2 If yes, please complete the following:		
14.21 Bonds ..... \$ _____	0	\$ _____
14.22 Preferred Stock ..... \$ _____	0	\$ _____
14.23 Common Stock ..... \$ _____	133,520,440	\$ _____
14.24 Short-Term Investments ..... \$ _____	0	\$ _____
14.25 Mortgage Loans on Real Estate ..... \$ _____	0	\$ _____
14.26 All Other ..... \$ _____	175,324,993	\$ _____
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... \$ _____	308,845,433	\$ _____
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above ..... \$ _____	343,245,000	
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... \$ _____	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:

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

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

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

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

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

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	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages .....	\$ .....
1.12 Residential Mortgages .....	\$ .....
1.13 Commercial Mortgages .....	\$ .....
1.14 Total Mortgages in Good Standing .....	\$ .....
	1,372,967,088
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? .....
- 5.2 If no, explain: .....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

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

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

# **NONE**

10

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.	Active Status (a)	Life Contracts		Direct Business Only		Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5		
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations		
1. Alabama	AL	832,632	17,755,747	0	0	18,588,379	388,779
2. Alaska	AK	50,959	6,330,694	0	0	6,381,653	0
3. Arizona	AZ	881,108	51,268,762	0	0	52,149,870	2,776,361
4. Arkansas	AR	419,777	9,751,381	0	0	10,171,157	213,109
5. California	CA	5,454,403	59,808,126	0	0	65,262,529	2,503,062
6. Colorado	CO	947,158	45,890,142	0	0	46,837,299	311,040
7. Connecticut	CT	1,132,714	35,604,508	0	0	36,737,222	1,142,948
8. Delaware	DE	982,105	8,404,046	0	0	9,386,152	183,424
9. District of Columbia	DC	81,528	5,772,283	0	0	5,853,811	221,026
10. Florida	FL	13,962,505	149,002,661	0	0	162,965,165	3,491,357
11. Georgia	GA	1,660,510	49,063,048	0	0	50,723,559	876,638
12. Hawaii	HI	752,447	4,813,731	0	0	5,566,179	0
13. Idaho	ID	57,392	4,688,672	0	0	4,746,064	104,072
14. Illinois	IL	10,060,954	61,582,107	0	0	71,643,061	1,945,273
15. Indiana	IN	13,924,901	31,752,221	0	0	45,677,122	125,000
16. Iowa	IA	224,405	11,554,138	0	0	11,778,543	141,845
17. Kansas	KS	597,288	8,738,104	0	0	9,335,392	869,985
18. Kentucky	KY	8,296,168	20,658,473	0	0	28,954,641	0
19. Louisiana	LA	5,117,857	16,762,047	0	0	21,879,903	744,805
20. Maine	ME	17,624	10,646,282	0	0	10,663,906	234,197
21. Maryland	MD	3,103,439	25,612,025	0	0	28,715,464	1,696,294
22. Massachusetts	MA	563,967	98,416,007	0	0	98,979,975	7,808,767
23. Michigan	MI	8,481,511	77,906,211	0	0	86,387,722	3,186,646
24. Minnesota	MN	2,145,962	29,702,247	0	0	31,848,209	1,806,579
25. Mississippi	MS	2,139,265	15,994,715	0	0	18,133,979	300,000
26. Missouri	MO	3,001,111	27,232,096	0	0	30,233,207	991,777
27. Montana	MT	35,523	6,285,642	0	0	6,321,165	0
28. Nebraska	NE	153,699	5,489,254	0	0	5,642,952	0
29. Nevada	NV	495,217	12,312,114	0	0	12,807,330	471,869
30. New Hampshire	NH	12,188	12,637,605	0	0	12,649,793	330,907
31. New Jersey	NJ	5,858,863	56,632,714	0	0	62,491,577	3,801,846
32. New Mexico	NM	102,898	18,829,182	0	0	18,932,080	2,123,225
33. New York	NY	131,315	900,600	0	0	1,031,915	0
34. North Carolina	NC	14,093,574	62,048,149	0	0	76,141,723	4,594,378
35. North Dakota	ND	14,766	2,543,893	0	0	2,558,659	0
36. Ohio	OH	48,897,082	101,637,393	0	0	150,534,475	4,957,961,794
37. Oklahoma	OK	414,359	14,582,949	0	0	14,997,308	174,206
38. Oregon	OR	388,467	18,913,172	0	0	19,301,639	613,560
39. Pennsylvania	PA	28,541,508	79,428,532	0	0	107,970,039	2,404,111
40. Rhode Island	RI	6,518	8,219,038	0	0	8,225,556	0
41. South Carolina	SC	1,833,126	33,449,564	0	0	35,282,690	257,795
42. South Dakota	SD	30,464	1,429,752	0	0	1,460,216	0
43. Tennessee	TN	3,247,333	31,953,375	0	0	35,200,708	1,382,508
44. Texas	TX	4,117,816	158,568,091	0	0	162,685,907	11,368,772
45. Utah	UT	82,319	11,456,705	0	0	11,539,024	291,460
46. Vermont	VT	102,265	4,524,451	0	0	4,626,716	1,100,000
47. Virginia	VA	1,083,828	56,930,716	0	0	58,014,543	3,943,492
48. Washington	WA	1,190,731	37,002,201	0	0	38,192,933	227,770
49. West Virginia	WV	4,260,816	12,217,761	0	0	16,478,577	250,000
50. Wisconsin	WI	1,691,388	23,512,186	0	0	25,203,575	1,796,190
51. Wyoming	WY	23,333	3,999,941	0	0	4,023,274	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	1,392	0	0	0	1,392	0
54. Puerto Rico	PR	N. 3,553	0	0	0	3,553	0
55. U.S. Virgin Islands	VI	N. 1,154	0	0	0	1,154	0
56. Northern Mariana Islands	MP	N. 0	0	0	0	0	0
57. Canada	CAN	N. 0	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	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX. 0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX. 0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX. 1,691,670	0	0	0	1,691,670	0
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	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	0	16,572,657	0
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	0	38,046	
58002. MX Mexico		XXX. 2,673	0	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	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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3228849			1373 Lex Road Investor Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2014 San Antonio Trust Agreement		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2017 Houston Trust Agreement		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458388			2758 South Main SPE, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1594103			506 Phelps Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1046102			Apex Housing Investor Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1476704			Aravada Kipling Housing Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3057118			Beardsley Inv. Holdings, LLC		.AZ.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439068			Belle Housing Investor Holdings, Inc.		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0887717			BP Summerville Investor Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458332			BY Apartment Investor Holding, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2431972			Canal Senate Apartments LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0894869			Cape Barnstable Investor Holdings, LLC		.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-8819502			Carmel Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5862349			Carmel Hotel, LLC		.IN.	.N/A.	Carmel Holdings, LLC	Ownership.	.36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1449186			Carthage Senior Housing Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	75-2808126			Centreport Partners LP		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4249257			Charlotte Park Investor Holdings, LLC		.NC.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
						Chattanooga Southside Housing Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1650525			Chestnut Healthcare Partners, LP		.TN.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2810787			Cincinnati Analyst Inc		.OH.	.N/A.	Columbus Life Insurance Co	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	23-1691523			Cincinnati CBD Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3238622			Cincinnati New Markets Fund LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	61-1454115			Cleveland East Hotel LLC		.OH.	.N/A.	WS CEH LLC	Ownership.	.37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-0434449			Columbus Life Insurance Co		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	99937	31-1191427			Cove Housing Investor Holdings, LLC		.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3364944			Covington Apt. Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-2300932			Crabtree Common Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-5593932			Cranberry NP Hotel Company LLC		.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	.72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-2524597			Crossings Apt. Holdings		.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3929236			Dallas City Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3421289			Day Hill Road Land LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-2681473			Dublin Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1498142			Dunvale Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3945554			Eagle Realty Capital Partners, LLC		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1290497			Fort Washington PE Invest II LP		.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.99.50	Western & Southern Mutual Holding Co	N	
						Eagle Realty Group, LLC		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Investments, Inc.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779151			Eagle Rose Apt. Holdings, LLC		.NY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1940957			East Denver Investor Holdings, LLC		.CO.	.N/A.	Western-Southern Life Assurance Co	Ownership.	.22.98	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1596551			Emerging Markets LLC		.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.33.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	National Integrity Life Insurance Co	Ownership.	.16.88	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership.	.26.21	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Flat Apts. Investor Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5350091			Flats Springhurst Inv Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3668056			Forsythe Halcyon AA Inv. Holdings, LLC		.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1492952			Fort Washington PE Invest II LP		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.50	Western & Southern Mutual Holding Co	N	
						Group Name									
						NAIC Company Code									
						ID Number									
						Federal RSSD									
						CIK									

## 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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206041			Fort Washington PE Invest II LP		.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	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.	.N/A.	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 Domestic Fund LP	Ownership	.99.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington Global Alpha Master Fund LP		.OH.	.N/A.	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 Invt LLC		.OH.	.N/A.	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 Invt LLC		.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.42.420	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Invt LLC		.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.33.020	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Invt LLC		.OH.	.N/A.	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 Invt LLC II		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.6.270	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1301863							Western & Southern Investment Holdings LLC	Ownership	.27.560	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947			Fort Washington Investment Advisors, Inc.		.OH.	.N/A.	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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	WPIPEI 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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	WPIPEI 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.	.N/A.	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.	.N/A.	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.	.N/A.	WPIPEO II GP, LLC	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.	.N/A.	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.	.N/A.	WPIPEO 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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WPIPEO III GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	37-1736757			Frontage Lodge Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	37-1736757			Frontage Lodge Investor Holdings, LLC		.CO.	.N/A.	WPIPEO III GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1922641								Ownership	.98.000	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	81-1698272			FIPEI IX GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669			FIPEI VI GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561			FIPEI II GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522			FIPEI III GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	N/A	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	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		TX	N/A	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		TX	N/A	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		IN	N/A	Prairie Lakes Holdings, LLC	Ownership	62.720	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	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325			Insurance Profiliment Solutions, LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	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	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874			IR Mail Associates LTD		FL	N/A	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	N/A	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	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986			Kissimme Investor Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		TX	N/A	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	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		TX	N/A	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	N/A	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466			Leroy Glen Investment LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		MD	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		OH	N/A	The Lafayette Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL	N/A	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	N/A	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	N/A	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	N/A	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		AZ	N/A	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	N/A	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	N/A	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	N/A	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	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0985252			National Integrity Life Insurance Co		NY	IA	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		IN	N/A	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113			North Braeswood Meritage Holdings LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144			North Pittsburg Hotel LLC		PA	N/A	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318			Northeast Cincinnati Hotel LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674			NP Cranberry Hotel Holdings, LLC		PA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100			Olathe Apt. Investor Holdings, LLC		KS	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		CT	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1388187			OTR Housing Associates LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553887			Overland Apartments Investor Holdings, LLC		KS	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872			Patterson at First Investor Holdings, LLC		OH	N/A	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	N/A	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	N/A	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**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings,LLC	CA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	41-3147951			Pretium Residential Real Estate Fund II, LP	NY	N/A	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	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH	N/A	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	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL	N/A	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	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	N/A	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1266981			Russell Bay Investor Holdings, LLC	NV	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC	PA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC	OH	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC	KY	N/A	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX	N/A	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	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC	MN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC	KY	N/A	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	N/A	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC	PA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC	NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings,LLC	VA	N/A	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	N/A	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	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafronteria Holdings LLC	TX	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH	N/A	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 Capital Fund LP	OH	N/A	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	N/A	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	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH	N/A	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	N/A	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	N/A	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	N/A	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domesticiliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	99.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	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	100.00	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	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV.	.N/A.	WSLR Holdings LLC	Ownership	100.00	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	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	100.00	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	100.00	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	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH.	.N/A.	2017 Houston Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	60.49	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	50.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	90.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-0988084				WS Lookout JV LLC	.KY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	50.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA.	.N/A.	The Western & Southern Life Insurance Co	Ownership	50.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	50.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	67.73	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	0.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	24.49	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skypoint LLC	.KY.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH.	.N/A.	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	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.

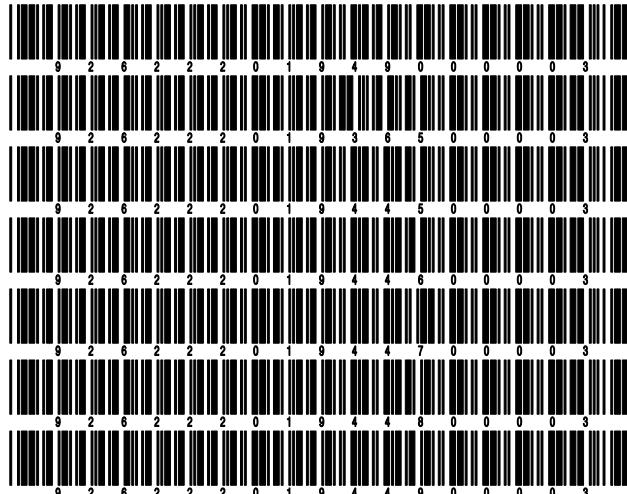
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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 Current Statement Date	2 December 31 Prior Year
2504. Unfunded Commitment to Low Income Housing Tax Credit Property .....	0	287,510
2597. Summary of remaining write-ins for Line 25 from overflow page	0	287,510

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	1,235,407,156	.881,408,388
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	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 .....		.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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	270,155,580	.246,426,583
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	.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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	11,101,048,200	.10,246,343,710
2. Cost of bonds and stocks acquired .....	.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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
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	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	32,781,667	0	0	0	32,781,667	32,781,667	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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	17,877,470	XXX	17,877,470	13,310	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	0
2. Cost of short-term investments acquired .....	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**

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions											
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open				Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value				
125896A*1 .....	CMS Energy 125896BE9 .....	2 .....	15,000,000	15,090,647	15,214,036	10/27/2014 .....	12/20/2019 .....	Deutsche Bank .....	.36,396	.36,396	50185V-AA-1 .....	LCOM 2014-909 A .....	1FM .....	.15,054,251	.15,177,640				
251799A*3 .....	Devon Energy 251799AA0 .....	2 .....	15,000,000	15,418,308	16,523,563	10/23/2014 .....	12/20/2019 .....	Morgan Stanley .....	.35,789	.35,789	06539L-AZ-3 .....	BN 2018-BN13 .....	1FM .....	.15,382,518	.16,487,774				
251799A*3 .....	Devon Energy 251799AA0 .....	2 .....	10,000,000	10,070,118	10,161,332	10/23/2014 .....	12/20/2019 .....	Morgan Stanley .....	.23,860	.23,860	91830M-AA-4 .....	VNDO 2013-PENN A .....	1FM .....	.10,046,259	.10,137,472				
9999999999 - Totals								40,579,073	41,898,931	XXX	XXX	XXX	96,045	96,045	XXX	XXX	XXX	40,483,028	41,802,886

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

**SCHEDULE DB - PART C - SECTION 2**

## Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	2	40,916,742	2	40,839,102	2	40,710,497			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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	268,184,522	231,100,299
2. Cost of cash equivalents acquired	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
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>270,354,474</b>	<b>268,184,522</b>

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

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

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

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	State						
0001216	Oklahoma City	OK		07/30/2019	3.910	26,900,000	0	40,000,000
0001217	Washington	DC		08/08/2019	4.080	27,000,000	0	41,900,000
0001218	Land O'Lakes	FL		08/12/2019	3.710	43,900,000	0	61,800,000
0001219	Cincinnati	OH		09/20/2019	3.750	27,000,000	0	39,300,000
0001220	Washington	DC		09/26/2019	4.750	10,246,374	0	86,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						135,046,374	0	269,400,000
0899999. Total Mortgages in good standing						135,046,374	0	269,400,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						135,046,374	0	269,400,000

**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	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	0	221,761	0	0
0001106	Germantown	TN		09/06/2002		7,337,866	0	0	0	0	0	0	0	0	87,210	0	0
0001112	Indianapolis	IN		12/19/2002		255,985	0	0	0	0	0	0	0	0	54,338	0	0
0001126	Austin	TX		09/24/2004		8,310,933	0	0	0	0	0	0	0	0	61,754	0	0
0001131	Austin	TX		10/25/2005		1,572,807	0	0	0	0	0	0	0	0	35,069	0	0
0001132	Santa Rosa	CA		11/28/2005		5,833,600	0	0	0	0	0	0	0	0	40,139	0	0
0001144	Okawissa	OK		09/23/2008		7,007,014	0	0	0	0	0	0	0	0	58,493	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		22,698,683	0	0	0	0	0	0	0	0	94,266	0	0
0001151	Lorton	VA		09/28/2009		16,345,078	0	0	0	0	0	0	0	0	421,819	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,159,646	0	0	0	0	0	0	0	0	41,332	0	0
0001158	Orlando	FL		01/31/2011		6,415,986	0	0	0	0	0	0	0	0	91,602	0	0
0001163	Cranberry Township	PA		10/01/2011		9,228,589	0	0	0	0	0	0	0	0	33,713	0	0
0001166	Puyallup	WA		02/24/2012		15,416,924	0	0	0	0	0	0	0	0	208,228	0	0
0001170	Austin	TX		03/29/2012		12,605,025	0	0	0	0	0	0	0	0	55,511	0	0
0001173	American Canyon	CA		11/14/2012		33,979,937	0	0	0	0	0	0	0	0	288,682	0	0
0001175	Destin	FL		01/03/2013		35,603,718	0	0	0	0	0	0	0	0	124,195	0	0
0001177	South Attleboro	MA		07/22/2013		44,483,264	0	0	0	0	0	0	0	0	264,028	0	0
0001178	Lorton	VA		09/18/2013		6,636,454	0	0	0	0	0	0	0	0	51,293	0	0
0001179	Houston	TX		10/10/2013		20,230,442	0	0	0	0	0	0	0	0	177,684	0	0
0001182	Raleigh	NC		11/14/2014		24,713,953	0	0	0	0	0	0	0	0	99,345	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 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
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	163,965	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	0	42,192,991	46,442,568	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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbol/ Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	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
	Golub Capital Partners Golub Capital Partners 11	CHICAGO	JL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		0	1,500,000			6,500,000
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	529,359			877,218
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC		12/03/2018		0	568,545			376,252
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	7,816,974		0	9,924,103
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	0
4499999. Total - Unaffiliated								0	7,816,974	0	0	9,924,103
4599999. Total - Affiliated								27,500,000	0	0	0	0
4699999 - Totals								27,500,000	7,816,974	0	0	9,924,103
												XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	18 Total Foreign Exchange Change in Book/ Adjusted Carrying Value (9+10- 11+12)	19 Total Book/ Adjusted Carrying Value Less Encum- brances on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other							
	Boston Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	07/31/2019	5,457,423	0	0	0	0	0	28,239	28,239	0	0	261,014	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							5,457,423	0	0	0	0	0	28,239	28,239	0	0	261,014	
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/27/2019	147,469						147,469	147,469			269,016	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2019	289,961						289,961	289,961			169,231	
	ExWorks Capital Fund Fund II	CHICAGO	IL	ExWorks Capital Fund Fund II	09/30/2017	08/19/2019	349,041						349,041	349,041			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						217,230	217,230			615,593	
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	08/28/2019	330,966						330,966	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						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	1,577,727	
	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return	07/01/2019	07/15/2019							34,375	34,375			366,667	
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	34,375	34,375	0	0	366,667	
4499999. Total - Unaffiliated							14,301,252	0	0	0	0	0	8,872,068	8,872,068	0	0	1,838,741	

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

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
4599999. Total - Affiliated								0	0	0	0	0	0	34,375	34,375	0	0	0	366,667
4699999 - Totals							14,301,252	0	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
36176F-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	.1,200,000	.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	.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	.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	.11,300,000	.5,011	1...
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>23,741,191</b>	<b>22,883,015</b>	<b>94,329</b>	<b>XXX</b>
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/32	D.	.08/12/2019	CITIGROUP GLOBAL MKTS .....	802,000	.800,000	.800,000	.22,781	4FE...
910878-AF-7	UNITED MEXICO STATES SOVEREIGN 4.500% 04/22/29	D.	.07/24/2019	GOLDMAN SACHS .....	10,177,751	.9,587,000	.9,587,000	.117,441	2FE...
<b>1099999. Subtotal - Bonds - All Other Governments</b>						<b>10,979,751</b>	<b>10,387,000</b>	<b>140,222</b>	<b>XXX</b>
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	.3,712,125	.4,134	1...
3136AG-HW-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...
3136BA-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 ZO 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-VJ-7	FN POOL # MA3412 3.500% 07/01/38		.08/28/2019	INTL FCSTONE FINANCIAL INC .....	15,609,201	.15,017,872	.15,017,872	.42,342	1...
60416S-WI-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	.1,850,000	.0	1FE...
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOUS GENERAL 2.400% 07/31/28		.09/20/2019	BARCLAYS .....	500,000	.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	.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	.1,500,000	.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	.9,000,000	.0	1FE...
917436-BL-4	UTAH CORP SINGLE FAMILY HSG 3.875% 01/01/50		.09/13/2019	BARCLAYS .....	7,764,300	.7,500,000	.7,500,000	.0	1FE...
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>54,237,480</b>	<b>53,047,325</b>	<b>48,717</b>	<b>XXX</b>
THL1V0-00-0	THL Credit 5.000% 12/03/24		.07/30/2019	PRIVATE PLACEMENT .....		7,488,765	.7,488,765	.0	5G1...
PINEBR-1D-E	PINEBRIDGE 6.000% 12/31/31		.09/25/2019	PRIVATE PLACEMENT .....		3,047,326	.3,047,326	.0	5G1...
00299-AB-3	A10 2019-B AS 3.222% 08/15/40		.07/29/2019	DEUTSCHE BANK .....	9,999,872	.10,000,000	.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 3.34% 09/14/36		.08/09/2019	MORGAN STANLEY FIXED INC .....	7,000,000	.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 PUR 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...
125253-AA-8	CIGNA CORP 2.489% 03/17/20		.08/20/2019	Tax Free Exchange .....		3,650,000	.3,650,000	.20,150	2FE...
125253-AC-4	CIGNA CORP 3.193% 07/15/23		.08/20/2019	Tax Free Exchange .....		14,904,352	.15,000,000	.58,545	2FE...
125253-AH-3	CIGNA CORP 4.375% 10/15/28		.08/20/2019	Tax Free Exchange .....		2,222,718	.2,000,000	.0	32,326
125253-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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
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 2019M3 Trust 2019-RM3 A 2.800% 06/25/69		.07/01/2019	BARCLAYS	12,996,888	.13,000,000		.0	1FE
17290T-AA-7	CGCM 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	COMMISCOPE 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% 08/15/26		.07/18/2019	J P MORGAN SEC HI-YIELD	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	13,680,777	.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	FORTRRESS TRANSPORTATION & IN 6.500% 10/01/25		.08/29/2019	Various	4,324,688	.4,200,000		.111,665	4FE
356710-CD-5	FREEPOR-T-MC &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	HALIMON 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-**-7	IPSEN SA PP 3.630% 07/23/26		.07/08/2019	PRIVATE PLACEMENT	15,000,000	.15,000,000		.0	27
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 WFS 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	MCMLT 2017-3 M1 3.250% 01/25/61		.08/28/2019	Various	7,092,991	.6,960,927		.14,632	1FM
59981H-AE-1	MCMLT 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-JD10 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-EE-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	NCR 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% 03/15/26		.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	.16,365,000		.1,250	3FE
68268F-AJ-9	OMFIT 2016-2 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. PIONDEXTER & 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

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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
771367-C0-9	ROCHESTER GAS & ELECTRIC 3.100% 06/01/27		.08/20/2019	MORGAN STANLEY FIXED INC	5,202,500		5,000,000	.37,028	2FE
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		.08/19/2019	STIFEL NICHOLAS	4,008,690		4,000,000		1FE
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		.09/10/2019	BARCLAYS	32,500,000		32,500,000		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
816851-BD-0	SEMPRA ENERGY 2.803% 01/15/21		.08/14/2019	FIFTH THIRD SECURITIES	2,594,982		2,600,000		.6,479
817450-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
81745X-CB-1	SEMT 2017-4 B1 3.944% 07/25/47		.08/16/2019	KEY BANC-MCDONALD	5,785,746		5,468,327		1FM
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		.09/25/2019	BARCLAYS	29,268,661		29,200,000		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
855030-AN-2	STAPLES INC 7.500% 04/15/26		.08/02/2019	GOLDMAN SACHS	1,017,390		1,000,000		22,917
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
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
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
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
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		.19,919
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
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
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		.08/08/2019	PERFORMANCE TRUST CAPITAL	5,635,818		5,573,120		1FM
95002N-AA-5	WIFCM 2019-JIIDR A 2.584% 09/15/31		.09/19/2019	WELLS FARGO	4,963,810		5,000,000		2,512
95002N-AG-2	WIFCM 2019-JIIDR B 2.786% 09/15/31		.09/19/2019	WELLS FARGO	7,445,753		7,500,000		4,063
98313S-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
443628-AB-9	HUBBAY MINERALS INC 7.250% 01/15/23	A.	.08/02/2019	BANK of AMERICA SEC	5,112,500		5,000,000		20,743
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
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-CG-0	TORONTO DOMINION BANK 2.409% 03/17/21	A.	.09/10/2019	TD SECURITIES	15,000,000		15,000,000		0 1FE
00162L-CN-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
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
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
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
20752T-AA-2	CONNECT FINCO SARL/CONNE 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	CRNPY 2019-84 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
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 PENOLEOS SAB D 4.150% 09/12/29	D.	.09/30/2019	GOLDMAN SACHS	1,608,000		1,600,000		.3,669
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
60920L-AE-4	MONDELEZ INTL HOLDINGS 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
67091R-AK-5	OCP CLO Ltd 2015A 2015-8A A1R 3.153% 04/17/27	D.	.09/20/2019	ROBERT W. BAIRD	.229,383		.229,200		.1,385
67591E-AW-3	OCT28 2016-1A C1R 4.51% 10/24/30	D.	.09/27/2019	Cantor Fitzgerald Fixed	4,159,313		4,200,000		.35,960
71568P-AJ-8	PERUSAHAN LISTRIK NEGAR 3.875% 07/17/29	D.	.07/10/2019	HONG KONG SHANGHAI BK	7,950,800		8,000,000		0 2FE

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716540-CT-7	PETROLES MEXICANOS 6.84% 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-FA-9	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D.	.08/14/2019	Tax Free Exchange		.991,080	.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-BG-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
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>845,687,990</b>	<b>838,899,875</b>	<b>1,744,530</b>	<b>XXX</b>
03638B-EP-9	BANK OF MONTREAL 4.800% Perpet.	A.	.07/23/2019	BMO CAPITAL MARKETS CORP		.2,000,000	.2,000,000	.0	2FE
<b>4899999. Subtotal - Bonds - Hybrid Securities</b>						<b>2,000,000</b>	<b>2,000,000</b>	<b>0</b>	<b>XXX</b>
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-4K-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	BCP 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	DYNCORP INTERNL 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-JB-8	MENTIVITE 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 Secuity 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
<b>8299999. Subtotal - Bonds - Bank Loans</b>						<b>20,273,048</b>	<b>20,618,045</b>	<b>0</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>956,919,460</b>	<b>947,835,260</b>	<b>2,027,798</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>956,919,460</b>	<b>947,835,260</b>	<b>2,027,798</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
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	AMERIPRIZE 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
09247X-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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
11135F-10-1	BROADCOM INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,066,000	585,607		.0	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	1,501,000	128,692		.0	
126650-10-0	CVS CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,727,000	734,812		.0	
149123-10-1	CATERPILLAR INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,902,000	636,762		.0	
166764-10-0	CHEVRON CORPORATION		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,781,000	701,795		.0	
17275R-10-2	CISCO SYSTEMS INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	23,619,000	1,168,052		.0	
191216-10-0	COCA-COLA CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	19,439,000	1,055,382		.0	
20030N-10-1	COMCAST CORP CL A		.09/26/2019	S. G. COWEN SECURITIES CORP.	30,676,000	1,400,653		.0	
209115-10-4	CONSOLIDATED EDISON INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,961,000	272,776		.0	
231021-10-6	CUMMINS ENGINE		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,029,000	329,954		.0	
233331-10-7	DTE ENERGY COMPANY		.09/26/2019	S. G. COWEN SECURITIES CORP.	1,393,000	182,292		.0	
244199-10-5	DEERE & COMPANY		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,308,000	713,775		.0	
254687-10-6	DISNEY		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,141,000	1,090,798		.0	
25746U-10-9	DOMINION RESOURCES		.09/26/2019	S. G. COWEN SECURITIES CORP.	7,527,000	597,705		.0	
260003-10-8	DOVER CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,026,000	201,944		.0	
26441C-20-4	DUKE ENERGY		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,854,000	651,867		.0	
26614N-10-2	DUPONT DE NEMOURS INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,466,000	464,041		.0	
30231G-10-2	EXXON MOBIL CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,907,000	855,183		.0	
345370-86-0	FORD MOTOR		.09/26/2019	S. G. COWEN SECURITIES CORP.	17,363,000	161,835		.0	
35137L-10-5	FOX CORP		.09/13/2019	S. G. COWEN SECURITIES CORP.	29,533,000	1,000,681		.0	
363576-10-9	ARTHUR J. GALLAGHER & CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,438,000	390,918		.0	
370334-10-4	GENERAL MILLS		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,564,000	356,914		.0	
37045V-10-0	GENERAL MOTORS CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	12,609,000	482,334		.0	
375558-10-3	GILEAD SCIENCES INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	9,417,000	611,743		.0	
40434L-10-5	HP INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	27,994,000	525,502		.0	
437076-10-2	HOME DEPOT		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,857,000	1,358,695		.0	
446150-10-4	HUNTINGTON Bancshares INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	17,284,000	251,840		.0	
458140-10-0	INTEL CORPORATION		.09/26/2019	S. G. COWEN SECURITIES CORP.	18,214,000	941,710		.0	
459200-10-1	IBM		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,180,000	1,172,599		.0	
460690-10-0	INTERPUBLIC GROUP		.09/26/2019	S. G. COWEN SECURITIES CORP.	18,403,000	387,640		.0	
46625H-10-0	JP MORGAN CHASE & CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	9,968,000	1,185,189		.0	
478160-10-4	JOHNSON & JOHNSON		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,001,000	1,433,016		.0	
482480-10-0	KLA CORPORATION		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,915,000	455,218		.0	
487836-10-8	KELLOGG CO		.09/26/2019	S. G. COWEN SECURITIES CORP.	1,886,000	120,272		.0	
494368-10-3	KIMBERLY CLARK		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,971,000	949,330		.0	
532457-10-8	ELI LILLY		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,526,000	503,646		.0	
539830-10-9	LOCKHEED MARTIN		.09/26/2019	S. G. COWEN SECURITIES CORP.	601,000	233,490		.0	
580135-10-1	MCDONALDS		.09/26/2019	S. G. COWEN SECURITIES CORP.	6,782,000	1,436,589		.0	
58933Y-10-5	MERCK & CO INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,333,000	942,725		.0	
59156R-10-8	METLIFE INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	11,056,000	528,057		.0	
594918-10-4	MICROSOFT CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	23,545,000	3,257,342		.0	
65339F-10-1	NEXTERA ENERGY INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,811,000	633,069		.0	
674599-10-5	OCCIDENTAL PETROLEUM CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,178,000	142,809		.0	
681919-10-6	OMNICOM GROUP		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,696,000	370,147		.0	
704326-10-7	PAYCHEX INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,743,000	307,377		.0	
713448-10-8	PEPSICO INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	10,946,000	1,489,322		.0	
717081-10-3	PFIZER INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	25,398,000	925,058		.0	
718546-10-4	PHILLIPS 66		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,992,000	617,868		.0	
74144T-10-8	T ROWE PRICE GROUP INC		.09/26/2019	S. G. COWEN SECURITIES CORP.	5,981,000	693,462		.0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,136,000	179,218		.0	
744320-10-2	PRUDENTIAL FINANCIAL		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,533,000	406,956		.0	
74460D-10-9	PUBLIC STORAGE INC REIT		.09/26/2019	S. G. COWEN SECURITIES CORP.	685,000	167,986		.0	
747525-10-3	QUALCOMM		.09/26/2019	S. G. COWEN SECURITIES CORP.	8,116,000	628,928		.0	
806857-10-8	SCHLUMBERGER LTD		.09/26/2019	S. G. COWEN SECURITIES CORP.	10,611,000	381,408		.0	
828806-10-9	SIMON PROPERTY GRP LP REIT		.09/26/2019	S. G. COWEN SECURITIES CORP.	4,506,000	696,360		.0	
855244-10-9	STARBUCKS CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	9,283,000	836,132		.0	
871829-10-7	SYSCO CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	2,439,000	191,769		.0	
87612E-10-6	TARGET CORP		.09/26/2019	S. G. COWEN SECURITIES CORP.	3,093,000	330,595		.0	

## 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

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882508-10-4	TEXAS INSTRUMENTS .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	5,531.000	712,610		.0	
88579Y-10-1	3M CO. .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	5,155.000	864,408		.0	
902973-30-4	U S BANCORP .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	8,786.000	490,649		.0	
911312-10-6	UNITED PARCEL SERVICE .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	5,847.000	705,019		.0	
913017-10-9	UNITED TECHNOLOGIES .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	4,343.000	599,110		.0	
91324P-10-2	UNITEDHEALTH GROUP INC .....		.09/13/2019 .....	S. G. COWEN SECURITIES CORP. .....	2,736.000	638,789		.0	
918204-10-8	VF CORP .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	3,423.000	303,888		.0	
91913Y-10-0	VALERO ENERGY CORP .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	4,425.000	371,224		.0	
92343V-10-4	VERIZON COMMUNICATIONS .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	17,462.000	1,051,384		.0	
931142-10-3	WAL-MART .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	6,163.000	727,487		.0	
949746-10-1	WELLS FARGO & CO .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	26,778.000	1,313,858		.0	
958102-10-5	WESTERN DIGITAL CORP .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	4,892.000	309,549		.0	
959802-10-9	WESTERN UNION CO-W/I .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	10,544.000	241,761		.0	
963320-10-6	WHIRLPOOL CORP .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	.915.000	139,702		.0	
988498-10-1	YUM! BRANDS INC .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	5,533.000	620,826		.0	
G29183-10-3	EATON CORP PLC .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	3,904.000	331,916		.0	
G5960L-10-3	MDT .....		.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	8,154.000	883,636		.0	
143658-30-0	CARNIVAL CRUISE UNIT .....	C.	.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	12,705.000	602,295		.0	
G5494J-10-3	LINDE .....	D.	.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	3,638.000	699,874		.0	
H1467J-10-4	CHUBB LTD .....	D.	.09/26/2019 .....	S. G. COWEN SECURITIES CORP. .....	3,437.000	548,397		.0	
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 .....	.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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)	
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	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	0	73,149	07/20/2062	1
36176F-Z5-0	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	0	3,459	10/20/2061	1
36176F-Z9-2	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	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	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	0	164	10/20/2043	1
Government National Mortgage Association					Government National Mortgage Association																	
36179O-II-3	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	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	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	0	12	09/15/2032	1
36202K-2S-3	G2 # 8884 4.125% 12/20/21		09/01/2019	Paydown		.161	.161	.165	.156	0	.4	0	.4	0	.161	0	0	0	0	.4	12/20/2021	1
36202K-5J-0	G2 # 8894 3.750% 08/20/26		09/01/2019	Paydown		.204	.204	.209	.195	0	.9	0	.9	0	.204	0	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	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	0	.62	06/20/2023	1
36202K-OP-3	G2 # 8562 4.125% 12/20/24		09/01/2019	Paydown		.1250	.1250	.1283	.1206	0	.44	0	.44	0	.1250	0	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	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	0	.40	01/20/2021	1
36202K-XR-1	G2 # 8784 4.000% 01/20/26		09/01/2019	Paydown		.218	.218	.223	.207	0	.11	0	.11	0	.218	0	0	0	0	.5	01/20/2026	1
36202K-ZO-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	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	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	0	.90	05/15/2023	1
36203N-2U-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	0	.74	05/15/2023	1
36204L-IIF-4	GNMA # 373346 7.500% 06/15/22		09/01/2019	Paydown		.95	.95	.87	.91	0	.4	0	.4	0	.95	0	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	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	0	.13	12/15/2026	1
36204T-TD-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	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	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	0	.26	06/15/2024	1
36205G-OH-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	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	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	0	.10	04/15/2026	1
36206M-5H-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	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	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	10,433	10,432	0	.26	0	.26	0	10,458	0	0	0	0	.468	02/15/2026	1
36206U-3S-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	0	.26	04/15/2027	1
36207D-3R-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	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	0	.7	06/15/2026	1
36207D-ZJ-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	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	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	0	.7	01/15/2027	1
36207R-HK-4	GNMA # 439534 7.500% 04/15/27		09/01/2019	Paydown		.14	.14	.13	.13	0	.0	0	.0	0	.14	0	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	0	.44	12/15/2026	1
36207U-D8-8	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	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	0	.5	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2019	Paydown		.276	.276	.275	.275	0	.0	0	.0	0	.276	0	0	0	0	.14	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2019	Paydown		.249	.249	.249	.249	0	.1	0	.1	0	.249	0	0	0	0	.12	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2019	Paydown		.422	.422	.413	.415	0	.6	0	.6	0	.422	0	0	0	0	.21	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2019	Paydown		1,335	1,335	1,342	1,339	0	(.4)	0	(.4)	0	1,335	0	0	0	0	.67	08/15/2027	1
36208H-SK-3	GNMA																					

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 Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol /Market Indicator (a)							
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2019	Paydown					1,225	1,242	1,235	0	(10)	0	0	0	0	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	545	0	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	426	0	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	1,097	0	1	0	0	0	0	0	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	529	0	1	0	0	0	0	0	0	0	0	23	05/15/2029	1			
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2019	Paydown					865	865	860	861	0	4	0	4	0	0	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	(12)	0	(2)	0	0	0	0	0	0	51	04/15/2027	1		
36225A-NB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2019	Paydown					604	604	613	609	0	(6)	0	(6)	0	0	0	0	0	0	28	09/15/2027	1		
36225F-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2019	Paydown					933	933	933	932	0	0	0	0	0	0	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	0	0	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	0	0	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	0	0	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	0	0	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	0	0	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	0	0	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	0	0	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	0	0	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	0	0	0	0	0	37	05/20/2028	1		
36225D-NS-9	G2AR # 81300 4.375% 04/20/35		09/01/2019	Paydown					266	266	263	263	0	2	0	2	0	0	0	0	0	0	7	04/20/2035	1		
36230R-NU-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	0	0	0	0	0	9,261	11/20/2061	1		
36230T-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	0	0	0	0	0	20,450	11/20/2060	1		
38376G-FV-7	GNC 2010-28 10 1.594% 01/16/52		09/01/2019	Paydown					0	0	0	10,961	0	(10,961)	0	(10,961)	0	0	0	0	0	0	5,026	01/16/2052	1		
38376G-P3-8	GNC 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	0	0	0	0	0	6,033	05/16/2051	1		
38376G-ID-8	GNC 2010 122 10 0.296% 02/16/44		09/01/2019	Paydown					0	0	0	258	0	(258)	0	(258)	0	0	0	0	0	0	144	02/16/2044	1		
38377T-VE-8	GNC 2011-21 PV 4.500% 08/20/26		09/01/2019	Paydown					123,139	123,139	128,431	124,983	0	(1,844)	0	(1,844)	0	0	0	0	0	0	3,695	08/20/2026	1		
38378B-D8-2	GNC 2012-23 10 0.557% 06/16/53		09/01/2019	Paydown					0	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	GNC 2012-22 10 0.663% 10/16/53		09/01/2019	Paydown					0	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	GNC 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	0	0	0	0	0	1,355	11/16/2043	1		
38378B-TK-5	GNC 2012-53 10 0.922% 03/16/47		09/01/2019	Paydown					0	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	GNC 2013 46 10 1.123% 08/16/42		09/01/2019	Paydown					0	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	GNC 2013-105 10 0.456% 06/16/54		09/01/2019	Paydown					0	0	0	6,463	2,494	0	(6,445)	0	(6,445)	0	0	0	0	0	933	06/16/2054	1		
38378N-5K-5	GNC 2014-73 10 0.612% 04/16/56		09/01/2019	Paydown					0	0	0	133,926	123,396	0	(123,396)	0	(123,396)	0	0	0	0	0	19,898	04/16/2056	1		
38378N-F9-9	GNC 2014-50 10 0.825% 09/16/55		09/01/2019	Paydown					0	0	0	10,302	9,520	0	(9,520)	0	(9,520)	0	0	0	0	0	1,189	09/16/2055	1		
38378X-SP-2	GNC 2015-19 10 0.962% 02/16/49		09/01/2019	Paydown					0	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	GNC 2014-112 10 0.983% 01/16/48		09/01/2019	Paydown					0	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	GNC 2014-143 10 0.769% 02/16/48		09/01/2019	Paydown					0	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	GNC 2015-160 10 0.946% 01/16/56		09/01/2019	Paydown					0	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	GNC 2015-145 10 0.866% 07/16/57		09/01/2019	Paydown					0	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	GNC 2016-45 10 1.007% 02/16/58		09/01/2019	Paydown					0	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	GNC 2016-133 10 1.062% 12/16/57		09/01/2019	Paydown					0	0	0	23,674	0	0	(23,674)	0	(23,674)	0	0	0	0	0	562	12/16/2057	1		
38379U-PR-3	GNC 2016-70 10 0.929% 04/16/58		09/01/2019	Paydown					0	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	GNC 2016-72 10 0.885% 12/16/55		09/01/2019	Paydown					0	0	0	13,475	8,315	0	(8,315)	0	(8,315)	0	0	0	0	0	1,047	12/16/2055	1		
38379U-IM-4	GNC 2016-86 10 1.045% 03/16/58		09/01/2019	Paydown	Redemption 100,000				0	0	0	234,529	155,476	0	(155,476)	0	(155,476)	0	0	0	0	0	0	0	29,165	03/16/2058	1
690353-2B-2	OPIC 1.875% 05/15/24		08/15/2019		Redemption 100,000		208,333	208,333	208,333	208,333	0	0	0	0	0	0	0	0	0	0	0	0	3,754	05/15/2024	1		
690353-2K-2	OPIC 1.987% 02/15/28		08/15/2019		Redemption 100,000		191,265	191,265	191,265	191,265	0	0	0	0	0	0	0	0	0	0	0	0	3,439	02/15/2028	1		
690353-3C-9	OPIC AGENCY DEBENTURES 1.987% 05/15/24		08/15/2019		Redemption 100,000		113,636	113,636	113,636	113,636																	

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
..690353-U8-8	OPIC 2.33% 02/15/28		08/15/2019	Redemption 100,000			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	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 100,000			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 100,000			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	0	0	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	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 INTERNATIONA	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 7.75% 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	
..91087B-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 100,000	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 100,000			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	Redemption 100,000			6,358	6,358	6,358	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	
.31283C-LL-9	FHLMC # G00331 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-6E-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	
FREDDIE MAC STRIP 270 SER 270 CL 300																					
.3128Hx-I7-6	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	24,557	24,557	0	(316)	0	(316)	0	24,241	0	0	0	.723	05/01/2024	1	
.3128P7-AB-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	
.3128P7-0A-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	
.3128P0-OX-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	
.3128P0-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	
.3128P0-P8-6	FG POOL # J12427 4.500% 05/01/25		09/01/2019	Paydown	27,557	27,557	29,210	28,569	0	(1,012)	0	(1,012)	0	27,557	0	0	0	.835	05/01/2025	1	
.3128P0-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	
.3128P0-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-6																					

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)						
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion)	13 Current Year's Other Than Temporary Impairment Recogn- ized)	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value)													
31300L-OF-0	FHARM 848170 4.74% 12/01/39									.242	.252	.229	.0	.12													
313267-DZ-5	FG U80120 3.500% 12/01/32									.550,535	.550,535	.580,212	.574,246														
313267-H3-2	FG U80250 3.500% 03/01/33									.627,917	.627,917	.661,766	.655,013														
313267-LE-3	FG U80325 3.500% 05/01/33									.228,053	.228,053	.240,347	.237,979														
3132H3-K5-1	FG # U90316 4.000% 10/01/42									.51,070	.51,070	.54,940	.54,744														
3132H7-BY-9	FG # U99054 4.000% 06/01/43									.606,300	.606,300	.652,699	.650,448														
3132H7-C4-4	FG U99090 4.000% 10/01/42									.474,844	.474,844	.499,179	.497,387														
3132J2-2X-0	FG K90790 3.000% 07/01/33									.506,068	.506,068	.496,896	.498,378														
3132W-EG-5	FGLMC # 040134 3.500% 04/01/46									.635,544	.635,544	.668,165	.666,809														
3132X5-B8-2	FGLMC POOL #Q05046 3.500% 08/01/47									.750,042	.750,042	.776,762	.776,153														
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25									.713	.713	.715	.713														
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25									.210	.210	.213	.211														
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26									.903	.903	.858	.876														
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23									.11,663	.11,663	.12,622	.12,085														
313374-OF-7	FHG 27 FC 3.875% 03/25/24									.2,403	.2,403	.2,379	.2,403														
	FHLMC STRUCTURED PASS THROUGH T-7 A5 6.677%																										
3133TA-ZY-1	08/25/28									.2,667	.2,667	.2,689	.2,648														
313401-V9-9	FHLMC # 360104 10.000% 03/01/20									.4	.4	.4	.4														
31349U-B5-6	FHARM 782760 4.532% 11/01/36									.1,810	.1,810	.1,937	.1,919														
313614-3T-4	FNMA # 050310 10.000% 05/01/20									.20	.20	.20	.20														
313615-B2-1	FNMA # 050457 9.500% 06/01/21									.18	.18	.18	.18														
313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32									.173,479	.173,479	.171,311	.171,644														
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40									.136,718	.136,718	.130,993	.132,461														
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43									.4,457	.4,457	.0	.602														
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42									.732,363	.732,363	.748,955	.745,685														
31371M-JC-2	FNMA # 255959 6.000% 10/01/35									.605	.605	.616	.614														
31371N-VM-4	FNCL # 257220 5.000% 05/01/23									.66,058	.66,058	.68,906	.72,335														
31373H-SC-6	FNMA # 294343 8.500% 11/01/24									.464	.464	.470	.466														
31373L-LB-1	FNMA # 296522 8.500% 11/01/24									.106	.106	.108	.107														
31373X-6S-5	FNMA # 306981 8.000% 06/01/25									.382	.382	.385	.383														
31374F-K7-3	FNMA # 312718 7.500% 06/01/25									.1,272	.1,272	.1,283	.1,245														
31374T-5N-5	FNMA # 324053 7.500% 09/01/25									.70	.70	.70	.70														
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23									.180	.180	.185	.182														
3137A2-B3-4	FHMS K009 X1 1.427% 08/25/20									.0	.0	.90,246	.19,607														
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37									.450,719	.450,719	.429,591	.447,518														
3137A6-B2-7	FHR K010 A2 4.333% 10/25/20									.85,217	.85,217	.86,064	.85,194														
3137A7-FA-2	FHLMC 3805 DB 4.500% 10/15/37									.590,617	.590,617	.629,745	.596,823														
3137A7-NU-0	FHLMC K011 A2 4.084% 11/25/20									.73,846	.73,846	.74,209	.73,770														
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40									.138,236	.138,236	.146,531	.150,248														
3137AP-PA-2	FHLMC K018 1.453% 01/25/22									.0	.0	.53,272	.16,295														
3137AS-NK-6	FHMS K019 X1 1.743% 03/25/22									.0	.0	.29,829	.10,266														
3137AV-XP-7	FHR K022 X1 1.344% 07/25/22									.0	.0	.6,205	.2,298														
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42									.93,790	.93,790	.87,364	.89,507														
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40									.482,097	.482,097	.476,523	.478,752														
3137BC-6T-0	FHR 4361 IV 3.500% 05/15/44									.3,317	.3,317	.3,292	.3,300														
3137BM-LD-6	FHMS K504 x1 0.250% 09/25/20									.0	.0	.131,477	.23,172														
31380T-3B-5	FNMA # 449994 7.000% 09/01/27									.397	.397	.419	.410														
31380V-P6-1	FNMA # 454145 6.500% 11/01/28									.594	.594	.598	.596														
31380V-RM-4	FNMA # 454192 6.500% 12/01/28																										

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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	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	0	3,207	0	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)	1,682	0	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)	10,575	0	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	388	0	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	1,566	0	0	0	0	68	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2019	Paydown		4,586	4,586	4,757	4,708	0	(122)	0	(122)	4,586	0	0	0	0	216	08/01/2031	1
31388D-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	69,662	0	0	0	0	1,338	01/01/2027	1
3138E6-QR-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	102,428	0	0	0	0	2,047	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1833 3.500% 05/01/32		09/01/2019	Paydown		324,394	324,394	328,601	327,716	0	(3,322)	0	(3,322)	324,394	0	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)	351,662	0	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)	297,923	0	0	0	0	7,792	09/01/2043	1
3138E0-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)	9,371	0	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	38,480	0	0	0	0	716	08/01/2023	1
3138MC-Y5-7	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)	67,814	0	0	0	0	1,590	11/01/2032	1
3138ML-MF-8	FN A04857 3.000% 11/01/32		09/01/2019	Paydown		377,018	377,018	376,665	376,591	0	427	0	427	377,018	0	0	0	0	7,049	11/01/2032	1
3138MR-Y8-8	FN A09734 3.500% 01/01/33		09/01/2019	Paydown		59,833	59,833	63,984	63,162	0	(3,328)	0	(3,328)	59,833	0	0	0	0	1,398	01/01/2033	1
3138W5-2Z-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)	251,642	0	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	123,989	0	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)	1,804,771	0	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)	396,975	0	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	155	0	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	(19)	0	(19)	514	0	0	0	0	17	01/01/2040	1
313920-YH-7	FNI 2001-W2 AS5 6.473% 10/25/31		09/01/2019	Paydown		40	40	41	41	0	0	0	0	40	0	0	0	0	2	10/25/2031	1
31392V-QN-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	16,802	0	0	0	0	648	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 2.288% 04/25/33		09/25/2019	Paydown		1,219	1,219	1,219	1,219	0	0	0	0	1,219	0	0	0	0	19	04/25/2033	1FE
31393C-EY-5	FNI 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)	24,634	0	0	0	0	1,005	04/25/2043	1FE
31393E-WL-0	FNI 2003-W12 246 5.000% 06/25/43		09/01/2019	Paydown		20,272	20,272	20,072	20,084	0	188	0	188	20,272	0	0	0	0	733	06/25/2043	1
31393G-3L-6	FREDE1 MAC - QM0 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	61,136	0	0	0	0	2,196	12/15/2032	1
31393U-A6-0	FNI 2003-II-19 1A7 5.620% 11/25/33		09/01/2019	Paydown		58,979	58,979	63,444	61,076	0	(2,097)	0	(2,097)	58,979	0	0	0	0	2,188	11/25/2033	1
31394B-R7-1	FNI 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)	115,693	0	0	0	0	4,407	01/25/2035	1
31394M-CM-0	FHL 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)	396,696	0	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)	113,456	0	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	34,339	0	0	0	0	1,287	03/15/2034	1
31396Q-6F-1	FNI 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)	68,771	0	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)	7,698	0	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)	38,484	0	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)	89,172	0	0	0	0	2,972	03/25/2029	1
31397O-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)	112,512	0	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	894	894	0	0	0	0	894	0	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	144,843	151,135	0	(193)	0	(193)	144,843	0	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	43,851	41,946	0	675	0	675	43,851	0	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	44,948	44,945	0	3	0	3	44,948	0	0	0	0	1,370	09/15/2024	1
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		08/01/2019	Paydown		7,793,167	7,793,167	8,007,075	7,790,411	0	2,756	0	2,756	7,793,167	0	0	0	0	260,202	08/25/2019	1
31398J-ZT-3	FHR K004 A3 4.241% 08/25/19		08/01/2019	Paydown		7,000,000	7,000,000	7,085,313	6,988,936	0	11,064	0	11,064	7,000,000	0	0	0	0	197,913	08/25/2019	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		09/01/2019	Paydown		64,103	64,103	63,963	63,982	0	121	0	121	64,103	0	0	0	0	1,917	10/15/2029	1
31398K-KT-2	FHR 3585 KY 4.500% 11/15/24		09/01/2019	Paydown		168,390	168,390	169,705	168,451	0	(61)	0	(61)	168,390	0	0	0	0	5,185	11/15/2024	1
31398L-KQ-0	FHR 3612 JB 4.500% 12/15/24		09/01/2019	Paydown		345,072	345,072	345,018	344,599	0	473	0	473	345,072	0	0	0	0	10,249	12/15/2024	1
31398L																					

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Tempora- ry Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
31398V-J9-8	FHR K006 A2 4.25% 01/25/20		08/03/2019	Various		540,677	.551,237	.540,613	0	(54)	0	(54)	0	.540,559	0	.118	.118	.54,295	01/25/2023	1	
31398W-D3-5	FHR K005 A2 4.317% 11/25/19		09/01/2019	Paydown		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	1	
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		09/01/2019	Paydown		.119,112	.119,112	.113,380	0	1,711	0	1,711	0	.119,112	0	0	0	.3,165	02/15/2025	1	
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2019	Paydown		.121,869	.121,869	.115,623	0	2,051	0	2,051	0	.121,869	0	0	0	.3,253	02/15/2025	1	
31398W-V7-3	FHR 3655 DC 4.500% 04/15/25		09/01/2019	Paydown		.124,889	.124,889	.125,670	0	.5	0	.5	0	.124,889	0	0	0	.3,729	04/15/2025	1	
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2019	Paydown		.42,766	.42,111	.42,219	0	.547	0	.547	0	.42,766	0	0	0	.1,568	07/01/2033	1	
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2019	Paydown		.2,174	.2,174	.2,152	0	.19	0	.19	0	.2,174	0	0	0	.079	08/01/2033	1	
31402H-BG-3	FNMA # 735434 6.000% 09/01/19		09/01/2019	Paydown		.87	.87	.88	0	(.1)	0	(.1)	0	.87	0	0	0	.3	09/01/2019	1	
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2019	Paydown		.1,282	.1,282	.1,288	0	(.7)	0	(.7)	0	.1,282	0	0	0	.47	09/01/2033	1	
31403D-RN-1	FNMA # 745793 4.697% 07/01/34		09/01/2019	Paydown		.9,138	.9,138	.9,004	0	.134	0	.134	0	.9,138	0	0	0	.303	07/01/2034	1	
31404V-AB-4	FNMA # 779502 4.382% 06/01/34		09/01/2019	Paydown		.1,273	.1,273	.1,284	0	(.5)	0	(.5)	0	.1,273	0	0	0	.41	06/01/2034	1	
31405C-MR-7	FNC1 # 785268 5.500% 07/01/19		07/01/2019	Paydown		.352	.352	.359	0	.1	0	.1	0	.352	0	0	0	.11	07/01/2019	1	
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2019	Paydown		.11,326	.11,326	.11,524	0	(.150)	0	(.150)	0	.11,326	0	0	0	.455	09/01/2034	1	
31405M-IV-7	FNMA # 793626 5.500% 09/01/34		09/01/2019	Paydown		.1,573	.1,573	.1,601	0	(.21)	0	(.21)	0	.1,573	0	0	0	.58	09/01/2034	1	
31405O-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2019	Paydown		.7,845	.7,845	.7,982	0	.749	0	.749	0	.7,845	0	0	0	.288	09/01/2034	1	
31405O-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2019	Paydown		.1,688	.1,688	.1,718	0	(.22)	0	(.22)	0	.1,688	0	0	0	.62	09/01/2034	1	
31406B-KX-7	FNARM # 805010 4.760% 01/01/35		09/01/2019	Paydown		.396	.396	.398	0	.3	0	.3	0	.396	0	0	0	.14	01/01/2035	1	
31406N-YU-2	FNMA # 815233 4.122% 01/01/35		09/01/2019	Paydown		.5,558	.5,558	.5,797	0	(.228)	0	(.228)	0	.5,558	0	0	0	.179	01/01/2035	1	
31407S-LU-4	FNMA # 839239 4.010% 09/01/35		09/01/2019	Paydown		.3,640	.3,640	.3,857	0	(.196)	0	(.196)	0	.3,640	0	0	0	.121	09/01/2035	1	
3140F8-VR-5	FN BD1523 3.500% 06/01/46		09/01/2019	Paydown		.236,987	.236,987	.249,781	0	(.12,265)	0	(.12,265)	0	.236,987	0	0	0	.6,036	06/01/2046	1	
3140HK-2H-0	FN BK6175 4.000% 10/01/48		09/01/2019	Paydown		.43,289	.43,289	.44,046	0	(.758)	0	(.758)	0	.43,289	0	0	0	.980	10/01/2048	1	
3140J7-XL-4	FN POOL # BM1382 5.000% 03/01/27		09/01/2019	Paydown		.20,544	.20,544	.21,301	0	(.758)	0	(.758)	0	.20,544	0	0	0	.172	03/01/2027	1	
3140JG-AM-7	FN BN0011 4.000% 08/01/48		09/01/2019	Paydown		.77,133	.77,133	.78,519	0	(.1,386)	0	(.1,386)	0	.77,133	0	0	0	.1,604	08/01/2048	1	
3140JG-WT-8	FN BN0657 4.000% 09/01/48		09/01/2019	Paydown		.791,593	.791,593	.793,294	0	(.1,701)	0	(.1,701)	0	.791,593	0	0	0	.21,798	09/01/2048	1	
3140JJ-EX-3	FN BN1949 4.000% 10/01/48		09/01/2019	Paydown		.1,750,154	.1,750,154	.1,757,948	0	(.7,722)	0	(.7,722)	0	.1,750,154	0	0	0	.50,007	10/01/2048	1	
31412E-CK-0	FNMA # 922674 4.890% 04/01/36		09/01/2019	Paydown		.4,212	.4,212	.4,418	0	(.186)	0	(.186)	0	.4,212	0	0	0	.132	04/01/2036	1	
31412S-PL-3	FN # 933427 5.000% 03/01/38		09/01/2019	Paydown		.2,392	.2,392	.2,405	0	(.10)	0	(.10)	0	.2,392	0	0	0	.80	03/01/2038	1	
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2019	Paydown		.21,359	.21,359	.22,293	0	(.461)	0	(.461)	0	.21,359	0	0	0	.711	11/01/2023	1	
31414S-PA-5	FN # 974817 5.000% 04/01/23		09/01/2019	Paydown		.51,300	.51,300	.53,545	0	(.1,013)	0	(.1,013)	0	.51,300	0	0	0	.1,709	04/01/2023	1	
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2019	Paydown		.4,382	.4,382	.4,465	0	(.72)	0	(.72)	0	.4,382	0	0	0	.161	08/01/2038	1	
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2019	Paydown		.11,948	.11,948	.12,471	0	(.239)	0	(.239)	0	.11,948	0	0	0	.398	05/01/2023	1	
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2019	Paydown		.841	.841	.865	0	(.24)	0	(.24)	0	.841	0	0	0	.22	04/01/2023	1	
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2019	Paydown		.99,077	.99,077	.99,945	0	(.868)	0	(.868)	0	.99,077	0	0	0	.2,360	11/01/2025	1	
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2019	Paydown		.61,064	.61,064	.62,104	0	(.506)	0	(.506)	0	.61,064	0	0	0	.1,866	07/01/2024	1	
31417C-OF-5	FN AB5853 3.000% 08/01/32		09/01/2019	Paydown		.353,644	.353,644	.351,323	0	.2,014	0	.2,014	0	.353,644	0	0	0	.6,862	08/01/2032	1	
31417C-RB-8	FN AB5910 3.000% 08/01/32		09/01/2019	Paydown		.488,525	.488,525	.488,237	0	.429	0	.429	0	.488,525	0	0	0	.4,882	08/01/2032	1	
31417C-UU-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2019	Paydown		.351,623	.351,623	.350,963	0	.668	0	.668	0	.351,623	0	0	0	.7,300	08/01/2032	1	
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2019	Paydown		.67,372	.67,372	.72,046	0	(.3,753)	0	(.3,753)	0	.67,372	0	0	0	.1,576	02/01/2033	1	
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2019	Paydown		.101,667	.101,667	.101,553	0	.114	0	.114	0	.101,667	0	0	0	.1,984	07/01/2033	1	
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2019	Paydown		.130,773	.130,773	.132,165	0	(1,392)	0	(1,392)	0	.130,773	0	0	0	.1,828	01/01/2025	1	
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2019	Paydown		.143,350</td															

## 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 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..341271-AA-2	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 2.163% 07/01/19 INDIANAPOLIS IN PUB SCHOOL 5.731% 07/15/29		07/01/2019	Maturity .....		10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	0	216,300	07/01/2019	1FE.....	
..46263R-HE-8			07/15/2019	Various Redemption 100,0000		6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	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	0	(984)	0	0	.85,000	0	0	0	0	4,134	07/01/2033	1FE.....
..62630W-AG-2	2.400% 07/31/28		09/19/2019	Various .....		800,000	800,000	800,000	.693,617	0	0	0	0	0	.800,000	0	0	0	0	16,971	07/31/2028	1FE.....
..65819W-AD-5	NORTH CAROLINA PWR 2.578% 07/01/19		07/01/2019	Maturity Redemption 100,0000		12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	0	322,250	07/01/2019	1FE.....	
..677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/03/2019			.95,000	.95,000	.95,000	.95,000	0	0	0	0	0	.95,000	0	0	0	0	3,206	12/01/2021	1FE.....
..677555-02-3	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	0	2,297	06/01/2027	1FE.....
..677555-04-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2019	Various .....		42,950	42,950	42,950	42,950	0	0	0	0	0	42,950	0	0	0	0	12,220	06/01/2027	1FE.....
..677555-X3-3	OH ECON DEV REV 3.850% 12/01/25 OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/03/2019	Redemption 100,0000		.100,000	.100,000	.100,000	.100,000	0	0	0	0	0	.100,000	0	0	0	0	2,888	12/01/2025	1FE.....
..677555-YF-5			09/01/2019			.260,000	.260,000	.260,000	.260,000	0	0	0	0	0	.260,000	0	0	0	0	11,944	09/01/2019	1FE.....
..677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/03/2019			.81,452	.81,452	.81,452	.81,452	0	0	0	0	0	.81,452	0	0	0	0	1,538	09/01/2037	1FE.....
..67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/03/2019	Redemption 100,0000		.50,000	.50,000	.50,000	.50,000	0	0	0	0	0	.50,000	0	0	0	0	1,008	09/01/2041	1FE.....
..709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 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	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	0	17,900	08/15/2022	1FE.....
..792905-DN-8			07/01/2019	Maturity .....		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	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% 08/15/19		09/26/2019	Redemption 100,0000		.125,000	.125,000	.135,570	.129,053	0	(4,053)	0	(4,053)	0	.125,000	0	0	0	0	4,514	11/01/2029	1FE.....
..915137-5N-9	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		08/15/2019	Maturity .....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	132,200	08/15/2019	1FE.....
..92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		09/03/2019	Redemption 100,0000		.85,735	.85,735	.85,735	.85,735	0	0	0	0	0	.85,735	0	0	0	0	2,314	10/25/2043	1FE.....
..92812U-03-5	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		09/01/2019	Redemption 100,0000		.190,376	.190,376	.190,376	.190,376	0	0	0	0	0	.190,376	0	0	0	0	5,511	12/25/2043	1FE.....
..92812U-04-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		09/03/2019	Paydown .....		.320,080	.320,080	.320,080	.320,080	0	0	0	0	0	.320,080	0	0	0	0	10,686	10/25/2037	1FE.....
..92812U-04-3	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		08/05/2019	Redemption 100,0000		.90,127	.90,127	.90,127	.90,127	0	0	0	0	0	.90,127	0	0	0	0	22,415	10/25/2037	1FE.....
..92812U-05-0	VIRGINIA ST HSG DEV AUTH 2016-A A 3.100% 06/25/41		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	0	80,945	06/25/2042	1FE.....
..92812U-06-8	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/01/2019	Redemption 100,0000		.259,189	.259,189	.259,189	.259,189	0	0	0	0	0	.259,189	0	0	0	0	5,473	06/25/2041	1FE.....
..92813T-EE-6			09/03/2019			.186,472	.186,472	.186,472	.186,472	0	0	0	0	0	.186,472	0	0	0	0	8,765	08/25/2042	1FE.....
31999999	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	
..THLIV0-00-0	THL Credit 5.000% 12/03/24		08/26/2019	PRIVATE PLACEMENT .....		.387,555	.387,555	.387,555	.387,555	0	0	0	0	0	.387,555	0	0	0	0	0	12/03/2024	5G1.....
..PINEBR-ID-6	PINEBRIDGE 6.000% 12/31/31		08/26/2019	Redemption 100,0000		.372,134	.372,134	.372,134	.372,134	0	0	0	0	0	.372,134	0	0	0	0	7,808	12/31/2031	5G1.....
..000780-GR-1	AMAC 2003-6 144 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	0	4,492	05/25/2033	1FM.....
..00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2019	Paydown .....		.709	.709	.567	.281	0	427	0	427	0	.709	0	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	.0	0	0	0	0	.27,084	0	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	0	1,909	04/25/2031	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 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.00404A-AG-4	ACADIA HEALTHCARE CO INC 5.125% 07/01/22 Accredited Mortg20051 Trust SER 20051 CL	.07/22/2019	.09/25/2019	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 2.75% 04/25/35	.09/25/2019	.07/30/2019	Paydown	18,273	18,273	18,302	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	.09/15/2019	JEFFERIES & CO	858,265	800,000	729,752	729,752	0	0	433	0	433	0	.730,185	0	.128,080	.128,080	.22,600	.04/25/2047	2FE	
.006346-AS-9	ADMIS 2018-1 A 4.810% 11/15/48	.09/15/2019	.08/15/2019	Paydown	33,285	33,285	33,542	33,542	0	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	.09/01/2019	TENDER OFFER	5,171,850	5,000,000	5,218,550	5,069,657	0	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	.09/01/2019	Paydown	135,105	135,105	129,806	129,821	0	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	.09/01/2019	Paydown	25,128	25,128	24,903	24,918	0	0	210	0	210	0	.25,128	0	0	0	.641	.11/25/2044	1FM	
.00841L-AZ-9	ABMT 2014-3 B3 3.822% 11/25/44	.09/01/2019	.09/01/2019	Paydown	32,724	32,724	33,511	33,511	0	0	(787)	0	(787)	0	.32,724	0	0	0	.157	.11/25/2044	1FE	
.00841U-B0-8	ABMT 2014-2 B3 3.883% 09/25/44	.09/01/2019	.09/01/2019	Paydown	20,581	20,495	20,497	20,497	0	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	.09/01/2019	Paydown	422,993	421,165	421,357	421,357	0	0	1,636	0	1,636	0	.422,993	0	0	0	.9,971	.07/25/2045	1FM	
.00842T-AB-8	ABMT 2016-1 A5 3.500% 12/25/45	.09/01/2019	.09/01/2019	Paydown	367,983	367,983	372,813	371,940	0	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	.09/01/2019	Paydown	236,365	236,365	239,910	240,157	0	0	(3,793)	0	(3,793)	0	.236,365	0	0	0	.5,756	.08/25/2046	1FM	
.02148J-AD-9	CIWALT 2006-39CB 144 6.000% 01/25/37	.09/01/2019	.09/01/2019	Paydown	53,907	58,843	49,789	48,907	0	0	5,000	0	5,000	0	.53,907	0	0	0	.2,356	.01/25/2037	1FM	
.02151F-ER-6	CIWALT 2007-21CB 146 6.000% 09/25/37	.09/01/2019	.09/01/2019	Paydown	30,707	41,229	37,461	35,482	0	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	.09/12/2019	Maturity	5,500,000	5,500,000	5,665,330	0	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	.09/12/2019	RBC/DAIN	1,889,740	2,000,000	1,888,880	1,892,170	0	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	.07/15/2019	.07/15/2019	Redemption	100,000	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	American Credit 20174 ce Rec 2017-4 C	.09/10/2019	.09/10/2019	Paydown	20,075	20,075	20,118	20,118	0	0	(44)	0	(44)	0	.20,075	0	0	0	.49	.01/10/2024	1FE	
.02660T-ER-0	AMH 2005-2 S41 5.064% 09/25/35	.09/01/2019	.09/01/2019	Paydown	55,144	55,144	54,981	53,749	0	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	.09/01/2019	Paydown	21,603	21,603	21,502	21,502	0	0	100	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	.09/01/2019	Paydown	29,102	29,102	29,087	29,087	0	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	.09/01/2019	Paydown	0	0	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	.09/08/2019	Paydown	47,074	47,074	47,094	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	.09/08/2019	Paydown	2,310,083	2,310,083	2,310,046	2,310,046	0	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	.09/08/2019	Paydown	179,905	179,905	184,234	181,204	0	0	(1,299)	0	(1,299)	0	.179,905	0	0	0	.3,872	.11/08/2021	1FE	
.03215P-ER-6	AMPRESCO 1998-2 A6 6.405% 12/25/27	.08/01/2019	.08/01/2019	Paydown	0	0	16	16	0	0	0	0	0	0	0	0	0	0	0	.1	.12/25/2027	1FM
.032511-BN-6	ANADARKO PETROLEUM 5.550% 03/15/26	.09/18/2019	.09/18/2019	Tax Free Exchange	5,483,318	5,000,000	5,626,400	5,525,854	0	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	.07/30/2019	Paydown	28,625	28,625	28,567	28,566	0	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	.09/10/2019	Paydown	83,340	83,340	83,115	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	.09/15/2019	Paydown	11,081	11,081	11,081	11,081	0	0	0	0	0	0	.11,081	0	0	0	.216	.03/15/2036	1FE	
.05363U-AS-2	AVERY 2014-1A AR 3.376% 04/25/26	.07/25/2019	.07/25/2019	Paydown	431,921	431,921	431,921	431,921	0	0	0	0	0	0	.431,921	0	0	0	.12,160	.04/25/2026	1FE	
.05604F-AA-3	BWIAY 2013-1515 A1 2.809% 03/10/33	.09/01/2019	.09/01/2019	Paydown	601,958	601,958	592,009	596,802	0	0	5,156	0	5,156	0	.601,958	0	0	0	.11,247	.03/10/2033	1FM	
.059469-AB-3	BOAA 2006-7 A6 5.850% 10/25/36	.09/01/2019	.09/01/2019	Paydown	39,987	39,987	21,005	22,347	0	0	18,230	0	17,641	0	.39,987	0	0	0	.839	.10/25/2036	1FM	
.05946X-E7-2	BAFC 2005-5 2A1 5.500% 09/25/35	.09/01/2019	.09/01/2019	Paydown	513	513	518	518	0	0	(5)	0	(5)	0	.513	0	0	0	.0	.09/25/2035	1FM	
.05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34	.09/01/2019	.09/01/2019	Paydown	85,452	85,452	80,672	83,047	0	0	2,404	0	2,404	0	.85,452	0	0	0	.3,134	.10/25/2034	1FM	
.05946X-U																						

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
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	0	3,628,817	0	7,183	7,183	175,001	02/15/2022	4FE	
12543P-AQ-6	CIWHL 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	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	0	16,429	07/20/2034	1FM
CIT MARINA TRUST 99-A CTF5 6.200% 11/15/19																						
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	0	2,723	11/15/2019	6FE
125910-AN-2	COMM 2014-US\$4 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	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	0	20,942	02/10/2047	1FM
12591U-AD-5	COMM 2014-US\$2 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	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	743,979	735,999	0	(7,980)	0	(7,980)	0	735,999	0	0	0	0	17,865	04/10/2047	1FM
12591Y-BA-2	COMM 2014-US\$3 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	0	10,671	06/10/2047	1FM
12592P-BG-7	COMM 2014-US\$6 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	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	0	786	12/10/2044	1FM
12625C-AA-1	COMM 2013-WNP 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	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	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	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	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	53,061	0	53,061	0	53,061	0	92,590	0	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	0	11,381	02/10/2047	1FM
12646W-AS-3	CSMC 2013-VR2 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	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	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	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	0	456	10/25/2044	1FM
12649G-AQ-9	CSMC 2014-OAK1 B3 3.733% 11/25/44		09/01/2019	Paydown		30,405	30,405	31,474	30,405	0	(1,069)	0	(1,069)	0	30,405	0	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	0	5,018	12/25/2044	1FM
12649K-AX-5	CSMC 2015-WIN1 B4 3.884% 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	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	0	25,117	02/25/2048	1FM
12667T-3U-7	CIWALT 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	0	647	02/25/2035	1FM
12667T-5E-1	CIWALT 2005-6C2 1A3 5.250% 04/25/35		09/01/2019	Paydown		38,417	38,417	45,074	39,778	0	(1,112)	0	(1,112)	0	38,417	0	0	0	0	1,587	04/25/2035	1FM
12667T-EG-6	CIWALT 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	0	2,429	04/25/2034	1FM
12667F-JL-0	CIWALT 2004-1C2B 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	0	651	09/25/2019	1FM
12667G-7H-7	CIWALT 2005-4C6B A14 5.500% 10/25/35		09/01/2019	Paydown		92,194	92,194	98,313	93,668	0	(1,474)	0	(1,474)	0	92,194	0	0	0	0	3,779	10/25/2035	1FM
12667G-AH-6	CIWALT 2005-1C3B A8 5.500% 05/25/35		09/01/2019	Paydown		92,701	92,701	91,697	88,058	0	5,891	0	5,891	0	92,701	0	0	0	0	3,352	05/25/2035	1FM
12667G-BD-4	CIWALT 2005-10C B18 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	0	4,159	05/25/2035	2FM
12667G-PV-9	CIWALT 2005-20C 1A3 5.500% 07/25/35		09/01/2019	Paydown		47,892	47,892	58,022	52,484	0	(2,256)	0	(2,256)	0	47,892	0	0	0	0	2,064	07/25/2035	1FM
12667G-XD-0	CIWALT 2005-28C 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	0	3,402	08/25/2035	2FM
12668A-AL-9	CIWALT 2005-4C7B A11 5.500% 10/25/35		09/01/2019	Paydown		66,883	66,883	66,547	55,958	0	11,140	0	11,140	0	66,883	0	0	0	0	2,447	10/25/2035	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 Recognition	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/ Market Indicator (a)	
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	0	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	.7,881	0	(.261)	0	0	0	0	0	0	0	0	278	09/25/2019	1FM	
17312H-AD-1	ICRMSI 2007-2 A4 5.005% 06/25/37		09/01/2019	Paydown		137,535	.137,535	.137,529	0	1,749	0	0	0	0	0	0	0	0	4,631	06/25/2037	1FM	
17321J-AE-4	CGMT 2013-6C15 AAB 3.942% 09/10/46		09/01/2019	Paydown		245,949	.253,322	.248,524	0	(2,574)	0	0	0	0	0	0	0	0	6,438	09/10/2046	1FM	
17321L-AA-7	CMLTI 2013-1J A1 3.500% 10/25/43		09/01/2019	Paydown		159,167	.159,167	.156,445	0	2,675	0	0	0	0	0	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	.263,830	.264,338	0	(3,362)	0	0	0	0	0	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	0	(.354)	0	0	0	0	0	0	0	0	1,223	11/25/2044	1FM	
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		09/01/2019	Paydown		276,096	.276,096	.279,811	0	(2,434)	0	0	0	0	0	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	0	0	0	0	0	0	0	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	.47,122	.34,155	0	(.587)	0	0	0	0	0	0	0	0	1,646	04/25/2047	2FE	
203233-AA-9	EQUITY COMMONWEALTH 5.875% 09/15/20		07/01/2019	Call 102,1100		306,330	.300,000	.322,643	0	(3,828)	0	0	0	0	0	0	0	0	20,185	09/15/2020	2FE	
Conn Funding II 2018A SER 2018A CL A 3.250%			01/15/23																			
20826J-AA-6			09/15/2019	Paydown		14,427	.14,427	.14,427	0	0	0	0	0	0	0	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	.2,993,460	.2,995,457	0	.722	0	.722	0	.2,996,178	0	.17,352	0	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-WI-8	CSFB 2004-8 4A3 5.500% 12/25/34		08/01/2019	Paydown		161,970	.161,970	.156,807	.159,060	0	.910	0	.910	0	.161,970	0	0	0	.5,752	12/25/2034	1FM	
22545K-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	
22545P-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2019	Paydown		.76,932	.72,295	.69,665	.72,267	0	.7,267	0	.7,267	0	.76,932	0	0	0	.2,957	06/25/2035	1FM	
22547O-M6-7	CSMC 2006-3 IA4A 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	
22547Q-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	Cantor Fitzgerald Fixed		.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			531,875	.500,000	.505,000	0	.566	0	(.566)	0	.504,434	0	.27,441	.27,441	.27,441	.24,844	05/01/2025	4FE	
233046-AF-8	DKNX 2017-1A A2II 4.030% 11/20/47		08/20/2019	Paydown		20,000	.20,000	.20,000	0	0	0	0	0	.20,000	0	0	0	.605	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	
23305K-AS-0	DBUBS 2011-LC2A 1FL 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	
DT Auto Owner Tr2015A SER 2015A CL D			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	
DT Auto Owner Tr2016A SER 2016A CL D			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			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	.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	.18,283	.18,202	.19,790	0	.1,790	0	.1,790	0	.19,992	0	0	0	.680	02/25/2036	1FM	
251513-AQ-3	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		.409,000	.409,000	.424,338	.409,000	0	0	0	0	0	.409,000	0	.15,338	.15,338	.2,870	08/15/2026	3FE	
253651-AC-7	DEBOLD INC 8.500% 04/15/24		09/18/2019	JEFFERIES & CO		.976,340	.1,048,000	.631,947	.632,066	0	(.569)	0	(.569)	0	.632,066	0	.344,274	.344,274	.344,274	.756	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	.45,796	.43,688	06/01/2021	4FE
257557-AT-7	DPABS 2017-1A21 3.506% 07/25/47		07/25/2019	Paydown		.550	.550	.549	.549	0	0	0	0	0	.550	0	0	0	.11	07/25/2047	2FE	
257557-AH-3	DPABS 2017-1A23 4.118% 07/25/47		07/25/2019	Paydown		.12,500	.12,500	.0	.0	0	0	0	0	.12,500	0	0	0	.386	07/25/2047	2FE		
257557-AJ-9	DPABS 2018-1A21 4.116% 07/25/48		07/25/2019	Paydown		.21,328	.21,328	.21,242	.21,243	0	.84	0	.84	0	.21,328	0	0	0	.658	07/25/2048	2FE	
26207K-FB-8	DRIVE 2017-3 C 2.800% 07/15/22		09/15/2019	Paydown		.1,436,264	.1,436,220	.1,436,253	.0	.11	0	.11	0	.1,436,264	0	0	0	.16,782	07/15/2022	1FE		
26208C-AL-2	DRIVE 2017-4A C 2.980% 01/18/22		09/15/2019	Paydown		.1,118,828	.1,118,828	.1,121,900	.0	(.3,072)	0	(.3,072)	0	.1,118,828	0	0	0	.22,239	01/18/2022	1FE		
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		09/15/2019	Paydown		.1,528,841	.1,528,841	.1,528,823	.0	.18	0	.18	0	.1,528,841	0	0	0	.28,057	09/15/2023	1FE		
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/20/2019	Paydown		.28,750	.28,750	.27,500	.0	(.2)	0	(.2)	0	.28,750	0	0	0	.1,022	04/20/2048	2FE		
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		07/20/2019	Paydown		.22,500	.22,500	.0	0	0	0	0	0	.22,500	0	0	0	.351	04/20/2049	2FE		
26253K-AA-2			09/15/2019	Paydown		.28,504	.28,504	.0	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2019	Redemption 100,000			22,917	22,917	22,917	0	0	0	0	0	22,917	0	0	0	0	1,071	01/19/2031	1FE	
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		07/01/2019	Redemption 100,000			103,568	103,568	103,568	0	0	0	0	0	103,568	0	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	114,786	0	378	0	378	0	115,164	0	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	330,906	0	1,606	0	1,606	0	332,512	0	0	0	0	9,535	10/25/2034	1FM	
29977K-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	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	435,520	0	5,244	0	5,244	0	440,765	0	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	0	4,283	0	4,283	0	384,845	0	0	0	0	9,149	02/25/2048	1FM	
Exeter Automobi	ables SER 2015A CL C																						
30165V-AB-9	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	0	899	08/16/2021	1FE
Exeter Automobi	ables SER 20192A CL A																						
30167L-AB-7	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	0	370	07/15/2022	1FE
30292H-AW-6	FREMF Mortgage T2014K503 SER 1C 3.067%		09/01/2019	Paydown			155,000	155,000	154,564	0	436	0	436	0	155,000	0	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	276	0	276	0	56,564	0	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	0	99	0	99	0	18,750	0	0	0	0	362	04/30/2047	2FE	
34417M-AB-3	FOCUS 2017-1A A21 5.093% 04/30/47		07/30/2019	Paydown			30,000	30,000	30,503	0	(485)	0	(485)	0	30,000	0	0	0	0	1,146	04/30/2047	2FE	
34417O-AA-6	FOCUS 2018-1A A21 5.184% 10/30/48		07/30/2019	Paydown			2,500	2,500	2,520	0	(20)	0	(20)	0	2,500	0	0	0	0	98	10/30/2048	2FE	
J P MORGAN SEC FIXED INC																							
345397-ZQ-9	FORD MOTOR CREDIT 5.584% 03/18/24		07/26/2019				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	
Foursight Capita	20182 bille R SER 20182 CL																						
35105M-AB-7	A2 3.320% 04/15/22		09/15/2019	Paydown			43,284	43,284	43,283	0	1	0	1	0	43,284	0	0	0	0	962	04/15/2022	1FE	
35671D-CB-9	FREEPORT-MORRAN 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	
GE CAPITAL MTG SERVICES INC 1998-HE1 A7																							
36158G-BB-3	6.465% 06/25/28		09/01/2019	Paydown			1	1	1	0	0	0	0	0	1	0	0	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	0	3,640	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-06C 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	0	4,971	01/10/2045	1FM
36192K-AU-1	GSMS 2012-0CJ7 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	0	6,749	05/10/2045	1FM
36197X-AM-6	GSMS 2013-0C12 XA 1.559% 06/10/46		09/01/2019	Paydown			0	0	21,587	12,207	0	(12,207)	0	(12,207)	0	0	0	0	0	0	0	0	
36198F-AF-9	GSMS 2013-0C14 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	0	2,576	08/10/2046	1FM
36222M-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	0	4,043	05/25/2037	3FM
36222M-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	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	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	0	66	09/25/2035	1FM
36249E-AA-2	GCAR 2018-2A A2 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	0	499	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	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	0	9,618	04/15/2021	1FE
GLS Auto Receiv	20191A st SER 20191A CL A																						
36256G-AA-4	3.370% 01/17/23		09/15/2019	Paydown			30,412	30,412	30,412	0	0	0	0	0	30,412	0	0	0	0	513	01/17/2023	1FE	
375558-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	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	6,528,036	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-AC-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	

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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	Adminis- trative 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	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	0	0	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	0	0	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	0	3,000	02/25/2036	1FM
45660L-S8-3	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	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	0	6,640	06/17/2037	1FE
464126-DA-6	09/25/35		09/01/2019	Paydown		11,383	11,383	11,382	11,442	0	(59)	0	(59)	0	11,383	0	0	0	0	454	09/25/2035	1FM
464120-AE-7	IRIHE 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	0	3,032	02/25/2036	1FM
464124-AD-7	IRIHE 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	0	20,291	08/25/2037	1FM
46590M-AT-7	JPMC 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	0	543	08/15/2049	1FE
466177-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	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	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	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	0	5,817	11/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/04/2019	Paydown		103,681	103,681	104,716	102,331	0	1,350	0	1,350	0	103,681	0	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	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	0	8,811	08/15/2046	1FM
46638J-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	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	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	0	0	(1,345)	0	(1,345)	0	104,954	0	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	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	0	38,112	12/15/2046	1FM
46642E-AZ-9	JPMIB 2014-C21 ASB 3.424% 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	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	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	48,697	0	(99)	0	(99)	0	48,598	0	0	0	0	606	05/25/2047	1FM
46648R-AC-3	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	0	14,511	05/25/2048	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	0	1,167	12/25/2042	1FM
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		09/15/2019	Paydown		72,730	72,730	72,678	72,678	0	51	0	51	0	72,730	0	0	0	0	1,426	08/17/2071	1FE
46760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		07/30/2019	Paydown		500	500	498	498	0	2	0	2	0	500	0	0	0	0	9	07/30/2047	2FE
467760Q-AB-9	JIMMY 2017-1A A21 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	0	818	07/30/2047	2FE
48247U-AA-3	KSBA 2013-A 1 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	1	
48249K-AA-3	KSBA 2014-A 3 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	1	
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	1	
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	0	5,792	11/25/2036	3FM
52522H-EC-2	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	0	1,997	12/25/2035	2FM
52522K-AN-2	LXS 2006-8 3A5 4.988% 06/25/36		09/01/2019	Paydown		96,915	96,915	101,180	95,299	0	1,616	0	1,616	0	96,915	0	0	0	0	3,226	06/25/2036	1FM
52522K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2019	Paydown		0	0	0	(629)	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	0	3,576	05/25/2037	1FM
52605T-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	0	0	0	86,050	05/30/2025	3FE
53279H-AG-5	M&T TRUST CO 2.250% 07/25/19		07/25/2019	Maturity Redemption	100,000	8,015,000	7,981,257	7,994,266	0	20,734	0	20,734	0	8,015,000	0	0	0	0	180,338	07/25/2019	1FE	
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/09/2019	Paydown		339,318	339,318	339,318	339,318	0	0	0	0	0	339,318	0	0	0	0	11,906	09/30/2025	2PL
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2019	Paydown		60,617	60,617	50,121	50,121	0	3,406	0	3,406	0	60,617	0	0	0	0	1,119	11/25/2035	1FM
577081-BB-7	MATTEL INC 6.750% 12/31/25		07/02/2019	UBS WARBURG		2,977,200	2,880,000	2,952,000	0	0	(200)	0	0	0	2,951,800	0	0	0	0	25,400	12/31/2025	4FE
59524F-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2019			205,800	205,800	205,800	0	0	0	0	0	0	205,800	0	0	0	0	11,671	08/01/2025	1FE
59565A-AB-																						

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	Tempo- rary Impairment Recognition	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	Naic Desig- nation and Admini- strative Symbol /Market Indicator (a)	
617510-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2019	Paydown .....		25,261	25,261	10,894	0	14,367	0	0	25,261	0	0	0	0	782	10/25/2046	1FM		
61752R-AL-6	MSM 2007-3XS 245 6.207% 01/25/47		09/01/2019	Paydown .....		28,482	28,482	15,238	0	13,357	0	0	15,125	0	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	0	1,484,946	0	0	969	0	0	0	0	87,732	07/15/2049	1FM		
61761A-AY-4	MSBM 2012-C5 A3 2.825% 08/15/45		09/01/2019	Paydown .....		894,216	894,216	912,087	0	898,168	0	0	(3,952)	0	0	0	0	15,452	08/15/2045	1FM		
61762X-AS-6	MSBM 2013-C12 A5B 3.824% 10/15/46		09/01/2019	Paydown .....		545,060	545,060	565,877	0	552,059	0	0	(6,999)	0	0	0	0	13,858	10/15/2046	1FM		
61763K-AY-0	MSBM 2014-C15 3.654% 04/15/47		09/01/2019	Paydown .....		554,026	554,026	570,635	0	560,528	0	0	(6,502)	0	0	0	0	13,451	04/15/2047	1FM		
61763A-AV-4	MSBM SER1CL 3.119% 08/15/47		08/01/2019	Paydown .....		8,884	8,884	8,875	0	0	0	0	9	0	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	0	0	0	115	08/15/2034	1FE		
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2019	Paydown .....		123,266	123,266	120,185	0	120,309	0	0	2,957	0	0	0	0	2,693	07/25/2043	1FM		
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2019	Paydown .....		352,189	352,189	357,031	0	355,416	0	0	(3,227)	0	0	0	0	7,694	07/25/2043	1FM		
62963H-AA-4	NRP (Operating) LLC PP 4.730% 12/01/23		09/27/2019	Redemption 100,0000		93,849	93,849	93,849	0	0	0	0	0	0	0	0	0	0	3,594	12/01/2023	4	
63404K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		07/15/2019	Paydown .....		1,216	1,216	1,216	0	0	0	0	0	0	0	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	0	14,942	0	0	843	0	0	0	0	475	08/25/2035	1FM		
65364P-AB-4	NIAGARA MOHAWK POWER 4.881% 08/15/19		08/15/2019	Maturity .....		16,100,000	16,100,000	16,995,905	0	16,177,668	0	0	(77,668)	0	0	0	0	785,841	08/15/2019	1FE		
65538P-AP-4	NAA 2007-1 A15 6.347% 03/25/47		09/01/2019	Paydown .....		35,886	35,886	29,843	0	28,040	0	0	7,847	0	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	0	0	0	0	0	0	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	0	4,283,555	0	0	(15,315)	0	0	0	0	(28,240)	276,615	08/15/2020	2FE	
682439-AA-2	AAACMT 2005-C6A A1 5.690% 10/13/37		09/11/2019	Paydown .....		418,568	418,568	419,248	0	451,423	0	0	(32,855)	0	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	0	0	0	0	0	0	0	1,890	03/20/2028	1FE		
68389P-AG-0	ORACLE CORP 5.000% 07/08/19		07/08/2019	Various .....		16,000,000	16,000,000	16,526,490	0	16,037,548	0	0	(37,548)	0	0	0	0	800,000	07/08/2019	1FE		
68504P-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2019	Paydown .....		3,774	3,774	3,772	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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		111,444	111,444	109,225	0	110,887	0	0	557	0	0	0	0	0	3,460	12/30/2020	3FE	
693456-AP-0	PMTLT 2013-J1 B2 3.560% 09/25/43		09/01/2019	Paydown .....		179,111	179,111	183,638	0	182,839	0	0	(3,727)	0	0	0	0	0	4,399	09/25/2043	1FM	
693456-AG-8	PMTLT 2013-J1 B3 3.560% 09/25/43		09/01/2019	Paydown .....		102,339	102,339	102,723	0	0	0	0	(384)	0	0	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	0	0	0	0	4,598	0	0	0	0	0	8,665	02/25/2048	1FM	
69403H-AB-3	PACIFIC BEACON LLC 2.532% 07/15/26		07/15/2019	Redemption 100,0000		446,323	446,323	379,374	0	408,040	0	0	38,283	0	0	0	0	0	12,437	07/15/2026	2FE	
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		09/05/2019	Paydown .....		32,500	32,500	32,500	0	0	0	0	0	0	0	0	0	0	1,039	09/05/2048	2FE	
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		09/05/2019	Paydown .....		37,500	37,500	37,500	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	3,015	09/13/2027	1	
74394H-AL-5	PRU HOME MTGE SEC5 92-A 384 7.900% 04/28/22		09/01/2019	Paydown .....		3	0	0	0	(159)	0	0	162	0	0	0	0	0	0	31	04/28/2022	5G1
74890E-AA-5	RAITF 2017-FL7 A 3.039% 06/15/37		09/16/2019	Paydown .....		18,956	18,956	18,961	0	0	0	0	(6)	0	0	0	0	0	490	06/15/2037	1FE	
74922E-AB-6	RALI 2006-GS6 1A6 6.250% 06/25/36		09/01/2019	Paydown .....		33,126	33,126	32,955	0	34,226	0	0	(1,100)	0	0	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	34,273	34,140	0	27,906	0	0	5,461	0	0	0	0	0	1,469	06/25/2036	1FM	
755740-AA-8	RCMT 2015-2 A 3.804% 06/25/55		09/01/2019	Paydown .....		443,550	443,550	442,995	0	442,749	0	0	801	0	0	0	0	0	11,946	06/25/2055	1FM	
759950-GY-8	RAMC 2006-1 A6 5.746% 05/25/36		09/01/2019	Paydown .....		17,627	17,627	12,857	0	10,496	0	0	7,131	0	0	0	0	0	642	05/25/2036	1FM	
760985-TP-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2019	Paydown .....		59,414	59,414	57,887	0	57,385	0	0	2,029	0	0	0	0	0	2,616	01/25/2032	1FM	
761118-MD-7	RALI 2005-0S16 A4 5.750% 11/25/35		09/01/2019	Paydown .....		40,064	40,064	44,112	0	39,933	0	0	(1,327)	0	0	0	0	0	1,726	11/25/2035	3FM	
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		09/01/2019	Paydown .....		101,399	101,399	115,654	0	95,305	0	0	(2,982)	0	0	0	0	0	4,746	03/25/2036	3FM	
761111-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2019	Paydown .....		2,692	2,692	2,904	0	2,617	0	0	75	0	0	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	120,531	120,402	0	82,199	0	0	36,523	0	0	0	0	0	5,379	04/25/2036	1FM	
767754-CH-5	RITE AID CORP 6.125% 04/01/23		09/18/2019	Various .....		6,828,758	6,828,758	8,401,180	0	8,425,177	0	0	24,954	0	0	0	0	0	596,613	04/01/2023	5FE	
771367-CB-3	ROCHESTER GAS & ELECTRIC 5.900% 07/15/19		07/15/2019	Maturity .....		2,000,000	2,000,000	1,997,220	0	1,999,750	0	0	250	0	0	0	0	0	118,000	07/15/2019	1FE	
78403D-AG-5	SSA TOWER TRUST 2.898% 10/15/19		09/13/2019	Call 100,0000		37,395,000	37,395,000	37,381,039	0	12,369	0	0	12,369	0	0	0	0	0	1,591	10/15/2019	1FE	
81376P-AA-8	SERT 2018-1A A 2.980% 04/11/24		08/11/2019	Paydown .....		200,000	200,000	199,997	0	0	0	0	3	0	0	0	0	0	0	3,973	04/11/2024	1FE
81376P-AG-5	SERT 2018-1A D 4.750% 04/11/24		08/11/2019	Paydown .....		500,000	500,000	499,995	0	499,995	0	0	5	0	0	0	0	0	0	15,833	04/11/2024	3FE
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		09/18/2019	FIFTH THIRD BANK		3,062,520	3,000,000	2,989,920	0	2,995,093	0	0	997	0	0	0	0	0	66,430	02/01/2022	2FE	
816851-BC-2	SEMPRA ENERGY 2.553% 07/15/19		07/15/2019	Maturity .....		2,175,000	2,175,000	2,175,000	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 Recognition	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	Ad- minis- trative Symb- ol/ Market Indicator (a)	
81745R-AG-5	SEMT 2013-3 B1 3.51% 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 3.51% 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	
B1745X-CB-1	SEMT 2017-4 B1 3.94% 07/25/47		09/01/2019	Paydown		.11,632	.11,632	.12,307	.12,307	0	.(675)	0	.(675)	0	.11,632	0	0	0	.38	07/25/2047	1FE	
B1746H-BT-7	SEMT 2017-GH A20 3.500% 08/25/47		09/01/2019	Paydown		.304,211	.305,945	.305,969	.305,969	0	.(1,759)	0	.(1,759)	0	.304,211	0	0	0	.7,196	08/25/2047	1FM	
B1746L-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	
B1746Q-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	
B1746T-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	
B1747D-AA-7	SEMT 2018-GH A1 4.000% 02/25/48		09/01/2019	Paydown		.883,906	.883,906	.889,120	.889,120	0	.(7,213)	0	.(7,213)	0	.883,906	0	0	0	.24,039	02/25/2048	1FM	
B22804-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	
B2652E-AA-2	SRFC 2014-3A A 2.300% 10/20/31		08/20/2019	Paydown		1,966,128	1,966,128	1,966,104	1,966,104	0	.24	0	.24	0	1,966,128	0	0	0	.30,836	10/20/2031	1FE	
B2652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/20/2019	Paydown		.117,774	.117,774	.117,766	.117,766	0	.7	0	.7	0	.117,774	0	0	0	.1,895	10/20/2033	1FE	
B29259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		08/13/2019	Call 100,0000		2,803,000	2,803,000	2,806,311	2,806,311	0	.(3,676)	0	.(3,676)	0	2,802,635	0	365	365	.130,573	04/01/2021	4FE	
B3546D-AD-9	SONIC 2016-1A2 4.47% 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	
B5022W-AL-8	SCFT 2019-AA A 3.200% 05/27/36		09/25/2019	Paydown		1,257,003	1,257,003	1,256,702	1,256,702	0	.301	0	.301	0	1,257,003	0	0	0	.9,101	05/27/2036	1FE	
B6184R-AD-9	SMPT 2017-MON 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	
B6359B-K3-3	SASC 2003-25XS A5 5.157% 08/25/33		09/01/2019	Paydown		.63,917	.63,917	.63,316	.63,316	0	.601	0	.601	0	.63,917	0	0	0	.2,373	08/25/2033	1FM	
B6359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2019	Paydown		.963,592	.963,592	.991,673	.947,954	0	.15,638	0	.15,638	0	.963,592	0	0	0	.39,723	02/25/2035	1FM	
B72225-AB-9	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	
B7243Q-AB-9	TENET HEALTHCARE CORP 6.000% 10/01/20		09/11/2019	Call 103,9020		7,877,850	7,872,000	.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	
B7272Q-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	
B7342R-AB-0	BELL 2016-1A A2II 4.377% 05/25/46		09/26/2019	DEUTSCHE BANK		.990,597	.997,500	.997,958	.997,941	0	.(291)	0	.(291)	0	.997,650	0	12,947	12,947	.36,249	05/25/2046	2FE	
B7342R-AB-0	BELL 2016-1A A2II 4.377% 05/25/46		08/25/2019	Paydown	Redemption 100,0000		.2,500	.2,500	.2,501	.2,501	0	.(11)	0	.(11)	0	.2,500	0	0	0	.82	05/25/2046	2FE
B8031J-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	.0	.15,796	02/01/2030	2FE
B9171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		09/01/2019	Paydown		.9,944	.9,944	.9,944	.9,945	0	.(21)	0	.(21)	0	.9,944	0	0	0	.0	.183	04/25/2055	1FM
B9172H-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	.0	.3,450	03/25/2054	1FM
B9176B-AA-4	Towd Point Mortg2018SJ1 t SER 2018SJ1 CL A1 4.000% 10/25/58		09/01/2019	Paydown		.27,787	.27,787	.27,768	.27,768	0	.21	0	.21	0	.27,787	0	0	0	.0	.743	10/25/2058	1FE
B9177E-AA-7	Towd Point Mortg2019HY1 t SER 2019HY1 CL A1 3.054% 10/25/48		09/25/2019	Paydown		.16,020	.16,020	.16,001	.16,001	0	.19	0	.19	0	.16,020	0	0	0	.0	.268	10/25/2048	1FE
B9177R-AA-8	Towd Point Mortg2019SJ1 t SER 2019SJ1 CL A1 3.750% 11/25/58		09/01/2019	Paydown		.23,419	.23,419	.23,403	.23,403	0	.16	0	.16	0	.23,419	0	0	0	.0	.444	11/25/2058	1FE
B90268T-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	.0	.2,095	01/10/2045	1FM
B90268T-AD-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	.0	.155	01/10/2045	1FE
B90269G-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	.0	.22,707	05/10/2045	1FM
B90270Y-BG-3	UBSB 2013-C5 AAB 2.667% 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	.0	.4,303	03/10/2046	1FM
B90278L-AZ-2	UBSCM 2015-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	.0	.270	12/15/2051	1FE
B90349D-AC-6	UBSB 2012-C3 A3 2.728% 08/10/49		09/01/2019	Paydown	Redemption 100,0000	.501,783	.501,783	.514,317	.502,669	0	.(886)	0	.(886)	0	.501,783	0	0	0	.0	.9,103	08/10/2049	1FM
B9031L-AB-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	.0	.5,725	07/07/2028	1FE
B90932D-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2019	Redemption 100,0000		.83,524	.83,524	.83,524	.83,524	0	.0	0	.0	0	.83,524	0	0	0	.0	.3,132	09/03/2026	1FE
B9221M-AC-7	VDC 2018-1A2 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	.0	.136	02/16/2043	1FE
B9255P-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	.0	.450,000	09/15/2019	2FE
B927804-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	.0	.50,000	06/30/2019	2FE
B92890F-AV-8	WIFRBs 2014-C20 ASB 3.638% 05/15/47		09/01/2019	Paydown		.99,177	.99,177	.102,148	.100,286	0	.(1,109)	0	.(1,109)	0	.99,177	0	0	0	.0	.2,508	05/15/2047	1FM
B92903P-AA-7	WIRANDO DP LLC 2010-VNO A1 2.970% 09/13/28		09/10/2019	Paydown	Cantor Fitzgerald Fixed	.173,978	.173,978	.173,943	.173,943	0	.36	0	.36	0	.173,978	0	0	0	.0	.3,445	09/13/2028	1FM
B929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		08/15/2019			.1,078,120	.1,000,000	.994,430	.994,452	0	.506	0	.506	0	.994,958	0	.83,162	.83,162	.39,750	04/01/2025	2FE	
B92927-2G-0	WAMU 2003-S5 14A 5.500% 06/25/33		09/01/2019	Paydown		.52,303	.52,303	.43,673	.43,132	0	.9,171	0	.9,171	0	.52,303	0	0	0	.0	.1,917	06/25/2033	1FM
B92936Q-AE-8	WIFRBs 2012-C6 A3 3.143% 04/15/45		09/01/2019	Paydown		.413,468	.413,468	.417,581	.413,505	0	.(37)	0	.(37)	0	.413,468	0	0	0	.0	.8,639	04/15/2045	1FM
B92937T-AD-1	WIFRBs 2013-C12 ASB 2.838% 03/15/48		09/01/2019																			

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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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)						
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Tempora- ry Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
93949-EQ-1	WMT 2005-9 244 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	0	0	0	1,248	11/25/2036	2FE			
93935-AA-3	WMT 2007-043 5A 2.405% 04/25/47		09/01/2019	Paydown .....		7,273	10,665	9,144	9,576	0	(2,303)	0	(2,303)	0	7,273	0	0	0	0	0	0	156	04/25/2047	1FM			
93935-AA-3	WMT 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	0	0	0	522	07/25/2036	1FM			
93935W-AD-6	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	0	0	0	2,237	10/25/2036	1FM		
949456-AA-5	WLRG 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	0	0	0	7,399	03/15/2029	1FE			
949460-AB-7	WLRG 2019-AA B 2.990% 06/15/38		09/15/2019	Paydown .....		532,220	532,220	532,066	532,220	0	155	0	155	0	532,220	0	0	0	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	2	0	0	0	0	0	2	0	0	0	0	0	0	0	01/25/2036	6FM			
949772-AU-1	WFMS 2018-18 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	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	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	0	0	0	467	12/25/2035	1FM			
94988H-AD-3	WFCM 2012-LCS 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	0	0	0	11,984	10/15/2045	1FM			
949880-BG-4	WFCM 2013-L12 XA 0.374% 07/15/46		09/01/2019	Paydown .....		0	23,184	8,955	8,955	8,955	(8,955)	0	(8,955)	0	0	0	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	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 .....		0	15,654	15,654	15,775	15,775	0	(121)	0	(121)	0	15,654	0	0	0	0	0	0	265	11/25/2048	1FE		
95058X-AE-8	WEN 2018-1A A2II 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	0	0	0	1,457	03/15/2048	2FE			
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		09/15/2019	Paydown .....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	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	56,492	0	0	(314)	0	(314)	0	56,178	0	0	0	0	0	0	0	1,149	06/15/2021	1FE			
Westlake Automotive 20163A CL C 2.460% 01/18/22																											
96042L-AE-1	Paydown .....		09/15/2019	Paydown .....		100,299	100,299	99,860	99,962	0	337	0	337	0	100,299	0	0	0	0	0	0	0	1,638	01/18/2022	1FE		
96221T-AH-3	WFMS 2014-LC14 XA 1.396% 03/15/47		09/01/2019	Paydown .....		0	0	14,948	10,479	0	(10,479)	0	(10,479)	0	0	0	0	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	0	0	0	0	919	12/05/2048	2FE		
978626-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	0	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 100,000		102,400	102,400	102,400	102,400	0	0	0	0	0	102,400	0	0	0	0	0	0	0	3,379	01/15/2030	1FE		
MORGAN STANLEY FIXED INC																											
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A...	07/18/2019	Paydown .....		1,038,700	1,000,000	910,550	910,615	0	1,475	0	1,475	0	912,090	0	126,610	126,610	0	0	0	0	0	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)	0	0	0	0	0	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	0	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	0	0	0	0	0	51,479	08/01/2023	3FE	
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A...	07/01/2019	Redemption 100,000		6,300,000	6,300,000	0	0	0	0	0	0	0	6,300,000	0	0	0	0	0	0	0	0	0	0	0	0
02315Q-AA-6	AMBAC LNSI LLC 7.104% 02/12/23	D...	07/01/2019	Paydown .....		2,847	2,847	2,847	2,847	0	0	0	0	0	2,847	0	0	0	0	0	0	0	0	0	0	0	
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)	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0
151290-BM-4	CEMEX SAB-SPONS ADR 5.700% 01/11/25	D...	09/30/2019	Maturity .....		1,645,936	1,600,000	1,538,319	0	6,325	0	6,325	0	1,544,644	0	101,292	101,292	0	0	0	0	0	0	0	111,720	01/11/2025	3FE
225460-AC-1	CREDIT SUISSE 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	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Bond Contractual Maturity Date	22 NAIC Design- ation and Admini- stra- tive Symbol /Market Indicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.82481L-AB-5	SHIRE ACO 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				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
JJ7468#-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	(295,362)	1,427,579	1,427,579	10/06/2020	2	
38999999. 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
48999999. Subtotal - Bonds - Hybrid Securities					17,485,000	17,485,000	17,485,000	17,485,000	0	0	0	0	0	0	0	17,485,000	0	0	0	961,675	XXX	XXX
.001690-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				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	CWII 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 F1 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				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	DAVIN 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				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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.39154E-AF-8	GREATBATCH INC TL B 1L	10/27/22		.09/06/2019	Various	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	Redemption 100,0000	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	272,149	.272,026	.272,326	0	0	(16)	0	(16)	0	.272,309	.0	(160)	.5,735	03/18/2023	2FE	
.44043V-AL-2	HORIZON PHARMA USA INC TL B 1L	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	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	(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	MCAFEE 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		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	Various	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	PAREXEL 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	3,144	3,144	3,124	625	0	20	0	20	0	3,144	.0	.0	.0	.50	05/01/2025	4FE
.72749D-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	0	0	0	(5,000)	0	(46)	0	(46)	0	0	.0	.0	.0	.176	06/05/2025	4FE
.78466D-BE-3	SS&T 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
.808620-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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..92210M-AY-0	VANTIV LLC TL B4 1L VERSUM MATERIALS INC VERSUM	08/20/24 09/29/23	..07/31/2019	Redemption	100,000		..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			..07/05/2019	Various	0		0	0	0	(1,250)	0	(3)	0	0	(3)	0	0	0	0	0	15	09/29/2023	3FE	
..929294-AH-9	WKI HOLDING CO TL B 1L WELLS ENTERPRISES INC TL B 1L	04/25/24	..07/01/2019	Redemption	100,000		1,250	1,250	1,231	0	0	19	0	0	19	0	1,250	0	0	0	47	04/25/2024	3FE	
..92940T-AB-2	03/29/25	..07/01/2019	Redemption	100,000		4,003	4,003	3,993	0	0	0	..10	0	0	..10	0	4,003	0	0	0	13	03/29/2025	4FE	
..96758D-BA-0	VIDEOOPENWEST TL B 1L	08/19/23	..07/01/2019	Various	0		0	0	0	(3,722)	0	0	..84	0	0	..84	0	0	0	0	0	113	08/19/2023	4FE
..98313L-AD-1	WYNNS RESORTS LTD TL B 1L	10/22/24	..09/20/2019	Redemption	100,000		997,500	997,500	976,932	0	0	..20,568	0	0	..20,568	0	997,500	0	0	0	28,100	10/22/2024	3FE	
..C6901L-AE-7	BURGER KING TL B 1L	02/16/24	..09/13/2019	Redemption	100,000		..54,685	..54,685	..54,537	0	0	..148	0	0	..148	0	..54,685	0	0	0	..1,819	02/16/2024	3FE	
..C6901L-AE-7	BURGER KING TL B 1L	02/16/24	..07/01/2019	Redemption	100,000		3,753	3,753	3,742	0	0	..10	0	0	..10	0	3,753	0	0	0	..88	02/16/2024	4FE	
..C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L	05/28/25	..09/06/2019	Various	32,202		32,202	32,356	32,430	0	(229)	0	(229)	0	0	32,202	0	0	0	..1,679	05/28/2025	3FE		
..Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L	06/22/22	..07/31/2019	Redemption	100,000		32,985	32,985	32,903	0	0	..82	0	0	..82	0	32,985	0	0	0	..1,560	06/22/2022	4FE	
..C3602D-AP-9	Garda World Security TL B 1L	05/26/24	..08/09/2019	Redemption	100,000		2,551	2,551	2,527	0	0	..24	0	0	..24	0	2,551	0	0	0	0	05/26/2024	4FE	
..C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L	12/15/23	..07/01/2019	Redemption	100,000		3,766	3,766	3,761	0	0	..5	0	0	..5	0	3,766	0	0	0	..103	12/15/2023	4FE	
..04044P-AF-1	ARISTOCRAT INT PTY TL B 1L	10/19/24	C..08/07/2019	GOLDMAN SACHS	388,221		388,260	386,784	0	0	..152	0	0	..152	0	386,936	0	1,285	1,285	10,567	10/19/2024	3FE		
..L8030P-AP-5	SAMSONITE IP HOLDINGS TL B 1L	04/19/25	C..07/01/2019	Redemption	100,000		1,250	1,250	1,246	0	0	..4	0	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	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	0	0	0		
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX		
..143658-30-0	CARNIVAL CRUISE UNIT	C..09/25/2019	S. G. COHEN SECURITIES CORP.	33,762,000	1,610,046		1,126,957	1,664,467	(537,509)	0	0	(537,509)	0	0	..1,126,957	0	483,089	483,089	..50,643	L				
..66987V-10-9	NOVARTIS AG-ADR	D..09/13/2019	S. G. COHEN SECURITIES CORP.	8,041,000	699,594		510,150	606,998	(96,847)	0	0	(96,847)	0	0	510,150	0	189,443	189,443	22,789	L				
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	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	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other							0	0		0			0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications							0	0		0			0	XXX	0	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	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186 .....	Premier Oil .....	N/A .....	US - Chicago Board	213800QKYDSBDFTH2K71 .....	07/28/2017	05/31/2022	59,580		42.75	24,928			34,420		34,420								
TIDEWATER INC Tidewater Warrant 88642R133 .....	Tidewater .....	N/A .....	US - Chicago Board	549300U0MTB7PD2UT305 .....	01/31/2018	07/31/2042	554		0.00				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	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Other							24,928	0	0	34,420	XXX	34,420	(187)	0	0	0	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	0	0	0	XXX	XXX	
0379999999. Total Purchased Options - Put Options							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0389999999. Total Purchased Options - Caps							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0399999999. Total Purchased Options - Floors							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0409999999. Total Purchased Options - Collars							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0419999999. Total Purchased Options - Other							0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
0499999999. Subtotal - Written Options - Hedging Effective							0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
0639999999. Subtotal - Written Options - Replications							0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Other							0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
0799999999. Total Written Options - Put Options							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0809999999. Total Written Options - Caps							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0819999999. Total Written Options - Floors							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0829999999. Total Written Options - Collars							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0839999999. Total Written Options - Other							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0849999999. Total Written Options							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0909999999. Subtotal - Swaps - Hedging Effective							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
0969999999. Subtotal - Swaps - Hedging Other							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
RSAT 125896A*1: CMS Energy .....	N/A .....	Credit .....	Deutsche Bank .....	7LTIIYZ1CN8X8D621K86 .....	10/27/2014	12/20/2019		15,000,000	100.00	325,581		113,750	36,396		36,396	(52,580)	(47,855)		15,000,000	2 .....			
RSAT 251799A*3: Devon Energy .....	N/A .....	Credit .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	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 .....			
RSAT 251799A*3: Devon Energy .....	N/A .....	Credit .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	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	0	0	0	XXX	XXX	
1149999999. Subtotal - Swaps - Other							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1159999999. Total Swaps - Interest Rate							0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
1189999999. Total Swaps - Total Return							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1199999999. Total Swaps - Other							0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
1399999999. Subtotal - Hedging Effective							0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Subtotal - Hedging Other							0	0	0	0	XXX	0	0	0	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				

## 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)	
1429999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other									24,928	0	0	34,420	XXX	34,420	(187)	0	0	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**

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	34,420		34,420	34,420		34,420		
Deutsche Bank 7LTWIFZY1CNSX8D621K86	Y	Y	200,000	36,396	0	0	36,396	0	0	15,000,000	14,836,396
Morgan Stanley 4PQHNGJPGFN3BB653	Y	Y	0	59,649	0	59,649	59,649	0	59,649	25,000,000	25,000,000
0299999999. Total NAIC 1 Designation			200,000	96,045	0	59,649	96,045	0	59,649	40,000,000	39,836,396
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			200,000	130,465	0	94,069	130,465	0	94,069	40,000,000	39,836,396
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				130,465	0						

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

**NONE**

## Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank ..... 7LTWYZY1CNSX8D621K86 ..	Cash.....	000000-00-0 .....	Cash .....	200,000	200,000	XXX ..	...	V ..
0299999999 - Total				200,000	200,000	XXX	XXX	XXX

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
.....Short term investment from reverse repo program.....				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 \$ .....(7,379,502) Book/Adjusted Carrying Value \$ .....(7,379,502)
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	OPIC		1	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
690353-4W-4	OPIC AGENCY DEBENTURES		1	4,950,000	4,950,000	06/20/2027
690353-D9-5	OPIC		1	4,025,591	4,025,591	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	3,074,590	3,074,590	09/15/2022
690353-M8-7	OPIC		1	7,177,778	7,177,778	02/15/2028
690353-U8-8	OPIC		1	3,608,280	3,608,280	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	4,800,000	4,800,000	08/15/2029
690353-X2-5	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-CW-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-WG-8	INDIANAPOLIS IND ECONOMIC DEV MULTIFAMIL		1FE	1,100,000	1,100,000	07/01/2037
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	7,900,000	7,900,000	07/31/2028
671050-AA-3	OSL SANTA ROSA VDRN		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	1,228,947	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
891140-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	B&T Bank Money Market Account			142,894	142,894	
9099999. Total - Cash (Schedule E Part 1 type)				10,368,423	10,368,423	XXX
262006-20-8	BLACK HILLS CORP CP			4,799,713	4,799,713	10/01/2019
	CATHOLIC HEALTH INITIATIV CP			1,199,981	1,194,773	10/03/2019
	CATHOLIC HEALTH INITIATIV 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
	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	5,995,673	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 ASN CP			3,498,198	3,485,694	10/17/2019
	TRISTATE GEN&TRANS ASN 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
2. Average balance for the year

Fair Value \$ .....(41,753,889) Book/Adjusted Carrying Value \$ .....(42,090,233)  
 Fair Value \$ .....284,227,429 Book/Adjusted Carrying Value \$ .....283,701,099

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON .....	NEW YORK, NY .....				(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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
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
GLENCORE 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
TRI STATE GEN&TRANS ASSN CP .....			08/28/2019	2.120	10/17/2019	3,489,694	7,008	0
TRI STATE 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
WECORP 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